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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/05/2020 Bond Future			12.19741	70.58122	12.24053	70.36601			0.00	0	0
ES33 On 06/08/2020 Bond Future			12.45000	71.45975	12.49490	71.24237			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.70696	68.57769	12.75379	68.35768			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.98259	69.45960	13.03153	69.23684			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/05/2020 Bond Future			12.39889	71.18050	12.44185	70.94066			0.00	0	0
ES42 On 06/08/2020 Bond Future			12.63473	72.06652	12.67956	71.82418			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.87640	68.71153	12.92329	68.46631			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.12710	69.59531	13.17618	69.34700			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/05/2020 Bond Future			135.82981	135.82981	136.12393	136.12393			0.00	0	1,865
I2025 On 06/08/2020 Bond Future			136.04681	136.04681	136.34568	136.34568			0.00	0	1,411
I2025 On 05/11/2020 Bond Future			137.78690	137.78690	138.08976	138.08976			0.00	0	0
I2025 On 04/02/2021 Bond Future			138.06016	138.06016	138.36712	138.36712			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future									0.00	0	3,276
Total For I2025									0.00	0	3,276
I2029 On 07/05/2020 Bond Future			99.24351	99.24351	99.23671	99.23671			0.00	0	1,509
I2029 On 06/08/2020 Bond Future			100.50366	100.50366	100.49747	100.49747			0.00	0	1,061
I2029 On 05/11/2020 Bond Future			100.64662	100.64662	100.64055	100.64055			0.00	0	0
I2029 On 04/02/2021 Bond Future			101.96420	101.96420	101.95811	101.95811			0.00	0	0
Total I2029 Future									0.00	0	2,570
Total For I2029									0.00	0	2,570
I2033 On 07/05/2020 Bond Future			99.81428	99.81428	99.31464	99.31464			0.00	0	3,611
I2033 On 06/08/2020 Bond Future			101.08173	101.08173	100.57641	100.57641			0.00	0	5,770
I2033 On 05/11/2020 Bond Future			101.15600	101.15600	100.64442	100.64442			0.00	0	0
I2033 On 04/02/2021 Bond Future			102.48031	102.48031	101.96198	101.96198			0.00	0	0
Total I2033 Future									0.00	0	9,381
Total For I2033									0.00	0	9,381
I2038 On 07/05/2020 Bond Future			112.90730	112.90730	114.55122	114.55122			0.00	0	5,287
I2038 On 06/08/2020 Bond Future			112.64482	112.64482	114.31036	114.31036			50,690,169.00	450	9,276
I2038 On 05/11/2020 Bond Future			114.08557	114.08557	115.77270	115.77270			0.00	0	0
I2038 On 04/02/2021 Bond Future			113.85739	113.85739	115.56653	115.56653			0.00	0	0
Total I2038 Future									50,690,169.00	450	14,563
Total For I2038									50,690,169.00	450	14,563
I2046 On 07/05/2020 Bond Future			102.28734	102.28734	103.63491	103.63491			0.00	0	14,969
I2046 On 06/08/2020 Bond Future			103.58620	103.58620	104.95162	104.95162			0.00	0	1,962
I2046 On 05/11/2020 Bond Future			103.11607	103.11607	104.49898	104.49898			0.00	0	0
I2046 On 04/02/2021 Bond Future			104.46602	104.46602	105.86714	105.86714			0.00	0	0
Total I2046 Future									0.00	0	16,931
Total For I2046									0.00	0	16,931
I2050 On 07/05/2020 Bond Future			105.33630	105.33630	105.22849	105.22849			2,633,407.50	25	13,786
I2050 On 06/08/2020 Bond Future			104.79505	104.79505	104.68646	104.68646			2,619,876.25	25	9,455
I2050 On 05/11/2020 Bond Future			106.13536	106.13536	106.02569	106.02569			0.00	0	0
I2050 On 04/02/2021 Bond Future			105.60516	105.60516	105.49403	105.49403			0.00	0	0
Total I2050 Future									5,253,283.75	50	23,241
Total For I2050									5,253,283.75	50	23,241
R186 On 07/05/2020 Bond Future			9.01745	111.34534	9.05537	111.15119		7.75	28,170,371.02	253	58,500
R186 On 06/08/2020 Bond Future			9.23609	107.44475	9.27601	107.24896		8.24	6,983,908.75	65	50,203
R186 On 05/11/2020 Bond Future			9.46083	108.79361	9.50300	108.59559		8.02	0.00	0	0
R186 On 04/02/2021 Bond Future			9.70585	104.90565	9.75055	104.70513		7.85	0.00	0	0
Total R186 Future									35,154,279.77	318	108,703
R186 On 07/05/2020 Bond Future	8.28	Put			4,075.99000	4.07599	3,878,440	7.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2020	Bond Future	8.28	Call			14.90000	0.01490	11,500	7.49	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			507.78000	0.50778	524,510	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,151.39000	1.15139	973,970	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			61.39000	0.06139	54,630	7.45	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			2,950.48000	2.95048	2,749,570	7.45	0.00	0	23,160
R186	On	07/05/2020	Bond Future	7.90	Call			0.63000	0.00063	0,340	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			6,123.89000	6.12389	5,929,450	7.50	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			7,785.84000	7.78584	7,591,670	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			0.03000	0.00003	0,010	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			2.91000	0.00291	1,860	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			5,197.64000	5.19764	5,002,440	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Put			11.85000	0.01185	4,850	8.53	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Call			4,706.03000	4.70603	4,893,180	8.53	0.00	0	1,120
R186	On	07/05/2020	Bond Future	9.50	Put			141.16000	0.14116	87,440	7.94	0.00	0	0
R186	On	07/05/2020	Bond Future	9.50	Call			2,384.39000	2.38439	2,524,820	7.94	0.00	0	1,120
R186	On	07/05/2020	Bond Future	8.08	Call			3.16000	0.00316	2,050	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			5,143.58000	5.14358	4,948,320	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			3.44000	0.00344	2,250	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			5,089.57000	5.08957	4,894,230	7.50	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			450.50000	0.45050	469,170	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			5,010.19000	5.01019	4,833,070	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			459.23000	0.45923	478,280	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			4,967.24000	4.96724	4,790,500	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			441.90000	0.44190	460,190	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call			208.92000	0.20892	216,890	8.02	0.00	0	900
R186	On	06/08/2020	Bond Future	9.00	Put			2,665.17000	2.66517	2,523,330	8.03	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call			1,301.98000	1.30198	1,355,930	8.03	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call			355.55000	0.35555	370,010	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			5,053.30000	5.05330	4,875,800	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			5,537.81000	5.53781	5,356,480	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Put			6,702.61000	6.70261	6,514,790	8.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			5,142.31000	5.14231	4,982,600	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			8,507.19000	8.50719	8,322,370	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			322.87000	0.32287	336,070	7.76	336.07	1	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			1,005.33000	1.00533	1,044,070	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			5,105.36000	5.10536	4,946,080	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			673.05000	0.67305	699,820	7.76	699.82	1	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			2,005.17000	2.00517	2,074,790	7.83	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			3,152.80000	3.15280	3,024,400	7.83	3,024.40	1	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			1,017.75000	1.01775	1,056,920	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			5,068.54000	5.06854	4,909,690	7.76	0.00	0	0

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R186	On	05/11/2020	Bond Future	8.64	Call			993.01000	0.99301	1,031,320	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			6,313.68000	6.31368	6,142,430	7.76	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			546.44000	0.54644	569,720	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			7,996.47000	7.99647	7,819,230	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			553.37000	0.55337	576,910	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			7,954.47000	7.95447	7,777,490	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			539.58000	0.53958	562,600	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			8,038.56000	8.03856	7,861,060	7.35	0.00	0	0
Total R186 Option												4,060.29	3	40,200
Total For R186												35,158,340.06	321	148,903
R197	On	07/05/2020	Bond Future			312.02766	312.02766	312.01889	312.01889			0.00	0	2,556
R197	On	06/08/2020	Bond Future			308.21326	308.21326	308.20657	308.20657			0.00	0	950
R197	On	05/11/2020	Bond Future			312.15537	312.15537	312.14914	312.14914			0.00	0	0
R197	On	04/02/2021	Bond Future			308.26138	308.26138	308.25530	308.25530			0.00	0	0
Total R197 Future												0.00	0	3,506
Total For R197												0.00	0	3,506
R202	On	07/05/2020	Bond Future			222.17031	222.17031	223.44273	223.44273			1,050,421,225.68	4,728	7,760
R202	On	06/08/2020	Bond Future			220.86091	220.86091	222.15110	222.15110			1,044,230,382.48	4,728	5,444
R202	On	05/11/2020	Bond Future			223.68556	223.68556	224.99269	224.99269			0.00	0	0
R202	On	04/02/2021	Bond Future			222.37496	222.37496	223.69935	223.69935			0.00	0	0
Total R202 Future												2,094,651,608.16	9,456	13,204
Total For R202												2,094,651,608.16	9,456	13,204
R2023	On	07/05/2020	Bond Future			6.17495	105.52962	6.18674	105.49897		3.08	0.00	0	51,271
R2023	On	06/08/2020	Bond Future			6.29878	106.84316	6.31154	106.81289		2.99	0.00	0	13,037
R2023	On	05/11/2020	Bond Future			6.43907	104.27119	6.45326	104.24070		2.99	0.00	0	0
R2023	On	04/02/2021	Bond Future			6.61281	105.61189	6.62887	105.58110		2.79	0.00	0	0
Total R2023 Future												0.00	0	64,308
R2023	On	07/05/2020	Bond Future	6.90	Call			1,841.90000	1.84190	1,868,650	3.78	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			8.25000	0.00825	4,350	3.78	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			1,866.87000	1.86687	1,893,800	3.79	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			7.79000	0.00779	4,070	3.79	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			1,816.97000	1.81697	1,843,530	3.77	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			8.74000	0.00874	4,650	3.77	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			2,416.89000	2.41689	2,435,770	3.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			174.32000	0.17432	162,930	3.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			2,437.77000	2.43777	2,456,740	3.77	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			172.13000	0.17213	160,830	3.77	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			2,396.18000	2.39618	2,414,950	3.75	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			176.69000	0.17669	165,190	3.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2020	Bond Future	7.46	Call			2,498.57000	2.49857	2,516,170	3.67	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			364.61000	0.36461	351,720	3.67	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			2,516.34000	2.51634	2,534,010	3.68	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			361.46000	0.36146	348,640	3.68	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			2,480.62000	2.48062	2,498,150	3.66	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			367.57000	0.36757	354,610	3.66	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call			758.40000	0.75840	766,160	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put			1,333.27000	1.33327	1,310,240	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			767.01000	0.76701	774,850	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			1,322.58000	1.32258	1,299,630	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			749.85000	0.74985	757,520	2.69	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			1,344.03000	1.34403	1,320,910	2.69	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	64,308
R2030	On	07/05/2020	Bond Future			10.32108	88.18404	10.32351	88.17075		11.28	20,458,697.28	232	82,744
R2030	On	06/08/2020	Bond Future			10.53881	85.27525	10.54123	85.26243		11.97	0.00	0	65,631
R2030	On	05/11/2020	Bond Future			10.75059	86.34608	10.75309	86.33323		11.64	0.00	0	0
R2030	On	04/02/2021	Bond Future			10.98015	83.45124	10.98275	83.43830		11.49	0.00	0	0
Total R2030 Future												20,458,697.28	232	148,375
R2030	On	07/05/2020	Bond Future	8.79	Call			0.03000	0.00003	0,010	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			8,957.40000	8.95740	8,944,090	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.03000	0.00003	0,010	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			8,895.11000	8.89511	8,881,800	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.03000	0.00003	0,010	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	10.72	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			1.54000	0.00154	0,630	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			6,508.43000	6.50843	6,494,230	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			9,019.74000	9.01974	9,006,430	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			0.10000	0.00010	0,030	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			8,275.19000	8.27519	8,261,830	10.72	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			8,584.48000	8.58448	8,571,140	10.72	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.06000	0.00006	0,010	10.72	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			11,107.43000	11.10743	11,094,140	10.72	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			1,833.89000	1.83389	1,798,470	11.93	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			2,669.52000	2.66952	2,646,920	11.93	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			3,948.12000	3.94812	3,913,660	11.40	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			1,015.69000	1.01569	994,050	11.40	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			8,573.86000	8.57386	8,552,200	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			8,294.37000	8.29437	8,272,050	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			188.01000	0.18801	178,380	11.37	0.00	0	0

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	9.11	Put			8,238.85000	8.23885	8,216,400	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			179.73000	0.17973	170,360	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			8,350.02000	8.35002	8,327,830	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			27.23000	0.02723	24,790	11.37	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			9,662.87000	9.66287	9,643,500	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			104.42000	0.10442	97,870	11.37	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			6,587.05000	6.58705	6,560,110	11.37	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			362.32000	0.36232	348,200	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			183.83000	0.18383	174,330	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			669.77000	0.66977	650,940	11.37	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			7,745.11000	7.74511	7,721,410	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			229.32000	0.22932	218,440	11.37	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			11,826.41000	11.82641	11,810,270	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			40.61000	0.04061	37,290	11.37	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			12,697.62000	12.69762	12,682,360	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			164.07000	0.16407	155,230	11.37	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			1,724.94000	1.72494	1,689,950	11.97	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			2,821.46000	2.82146	2,799,290	11.97	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			3,758.45000	3.75845	3,723,500	11.43	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			1,102.47000	1.10247	1,080,340	11.43	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			5,001.82000	5.00182	4,970,170	11.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			1,130.73000	1.13073	1,116,680	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			5,891.76000	5.89176	5,864,860	11.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			828.70000	0.82870	816,050	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			6,985.53000	6.98553	6,960,030	11.07	6,960.03	1	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			13,697.41000	13.69741	13,680,430	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			8,075.04000	8.07504	8,051,110	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			4,019.01000	4.01901	3,990,530	11.23	7,981.06	2	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			617.19000	0.61719	606,030	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			8,026.10000	8.02610	8,002,090	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			625.79000	0.62579	614,560	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			7,977.30000	7.97730	7,953,220	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			608.68000	0.60868	597,600	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			5,094.22000	5.09422	5,066,470	11.09	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			12,684.64000	12.68464	12,666,690	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			158.75000	0.15875	153,650	11.07	307.30	2	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			9,871.31000	9.87131	9,849,950	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			364.29000	0.36429	355,780	11.07	711.56	2	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			2,018.90000	2.01890	2,003,270	11.23	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			3,711.92000	3.71192	3,683,390	11.29	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			13,818.24000	13.81824	13,801,360	11.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	8.34	Call			112.18000	0.11218	108,150	11.07	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			9,817.85000	9.81785	9,796,420	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			369.95000	0.36995	361,370	11.07	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			1,429.55000	1.42955	1,414,650	11.09	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			273.82000	0.27382	266,620	11.07	266.62	1	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			11,527.89000	11.52789	11,508,670	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			224.47000	0.22447	218,100	11.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			8,825.48000	8.82548	8,802,650	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			491.71000	0.49171	481,730	11.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			2,239.90000	2.23990	2,224,220	11.29	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			116.45000	0.11645	112,320	11.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			10,797.84000	10.79784	10,777,720	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			278.30000	0.27830	271,030	11.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			15,294.04000	15.29404	15,278,290	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			70.50000	0.07050	67,600	11.07	67.60	1	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			10,853.36000	10.85336	10,833,310	11.07	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			14,632.96000	14.63296	14,616,180	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			179.05000	0.17905	175,210	10.79	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			10,500.22000	10.50022	10,480,190	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			508.75000	0.50875	501,660	10.79	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			14,691.59000	14.69159	14,674,850	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			10,295.98000	10.29598	10,275,770	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			541.77000	0.54177	534,450	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			10,245.21000	10.24521	10,224,950	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			528.36000	0.52836	521,130	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			10,346.87000	10.34687	10,326,700	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			176.34000	0.17634	172,540	10.79	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			11,870.06000	11.87006	11,851,210	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			362.02000	0.36202	356,110	10.79	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			1,666.81000	1.66681	1,656,090	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			5,685.88000	5.68588	5,662,220	10.79	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			535.03000	0.53503	527,760	10.79	0.00	0	0
Total R2030 Option												16,294.17	9	143,247
Total For R2030												20,474,991.45	241	291,622
R2032	On	07/05/2020	Bond Future			10.79432	84.11324	10.81683	83.98249		12.81	0.00	0	61,234
R2032	On	06/08/2020	Bond Future			11.00558	85.16018	11.02893	85.02844		12.95	0.00	0	65,577
R2032	On	05/11/2020	Bond Future			11.21906	82.08066	11.24337	81.94739		13.32	0.00	0	0
R2032	On	04/02/2021	Bond Future			11.44476	83.13620	11.47011	83.00129		12.50	0.00	0	0
Total R2032 Future												0.00	0	126,811
R2032	On	07/05/2020	Bond Future	9.20	Put			10,167.16000	10.16716	10,036,400	11.99	0.00	0	0

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			0.01000	0.00001	0,000	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.30	Put			9,490.06000	9.49006	9,359,280	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			0.04000	0.00004	0,010	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	8.82	Put			12,802.82000	12.80282	12,672,070	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	11.99	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.00	Put			11,541.86000	11.54186	11,411,110	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			8,156.11000	8.15611	8,025,170	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			0.31000	0.00031	0,120	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.19	Call			0.01000	0.00001	0,000	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			10,235.25000	10.23525	10,104,490	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			0.01000	0.00001	0,000	11.99	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put			10,371.63000	10.37163	10,240,870	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			0.46000	0.00046	0,190	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			7,892.59000	7.89259	7,761,570	11.99	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			0.01000	0.00001	0,000	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			10,303.40000	10.30340	10,172,640	11.99	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			9,680.82000	9.68082	9,547,840	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			137.54000	0.13754	136,320	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			9,618.57000	9.61857	9,485,610	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			130.97000	0.13097	129,720	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			9,743.20000	9.74320	9,610,210	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			7,027.01000	7.02701	6,896,430	11.98	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			14,110.38000	14.11038	13,977,880	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			20.88000	0.02088	20,120	11.98	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			10,758.45000	10.75845	10,625,390	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			87.30000	0.08730	85,980	11.98	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			134.22000	0.13422	132,980	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			368.60000	0.36860	369,760	11.98	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			13,148.69000	13.14869	13,016,790	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			199.96000	0.19996	201,330	12.49	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			147.52000	0.14752	148,260	12.49	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			11,115.52000	11.11552	10,985,640	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			346.45000	0.34645	349,840	12.49	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			2,736.21000	2.73621	2,776,330	12.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			9,282.48000	9.28248	9,155,940	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			570.08000	0.57008	576,940	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			9,227.61000	9.22761	9,101,200	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			553.92000	0.55392	560,520	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			3,907.71000	3.90771	3,811,430	12.87	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			14,246.50000	14.24650	14,113,970	12.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2020	Bond Future	9.61	Put			10,123.55000	10.12355	9,995,240	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			450.60000	0.45060	455,560	12.49	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			2,503.61000	2.50361	2,540,600	12.87	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			9,337.52000	9.33752	9,210,850	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			3,637.72000	3.63772	3,544,570	12.95	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			561.95000	0.56195	568,680	12.49	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			564.87000	0.56487	573,330	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			11,359.27000	11.35927	11,232,820	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			572.02000	0.57202	580,600	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			11,303.22000	11.30322	11,176,890	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			579.24000	0.57924	587,940	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			11,247.30000	11.24730	11,121,090	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			2,121.99000	2.12199	2,154,650	11.98	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			5,683.88000	5.68388	5,581,630	11.98	0.00	0	800
R2032	On	04/02/2021	Bond Future	8.79	Put			16,364.76000	16.36476	16,232,020	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			178.59000	0.17859	180,760	11.76	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			13,219.65000	13.21965	13,089,980	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			370.87000	0.37087	376,110	11.76	0.00	0	800
Total R2032 Option												0.00	0	55,800
Total For R2032												0.00	0	182,611
R2035	On	07/05/2020	Bond Future			11.16333	85.35432	11.21101	85.05602		13.63	335,442,477.60	3,930	101,674
R2035	On	06/08/2020	Bond Future			11.36998	86.41670	11.41954	86.11535		13.75	339,617,631.00	3,930	56,629
R2035	On	05/11/2020	Bond Future			11.57992	83.02045	11.63151	82.71540		14.46	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.80570	84.08799	11.85952	83.77912		13.53	0.00	0	0
Total R2035 Future												675,060,108.60	7,860	158,303
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,000	12.48	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			9,180.44000	9.18044	8,882,060	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.15000	0.00015	0,070	12.48	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			9,692.16000	9.69216	9,393,820	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	12.48	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			56.14000	0.05614	50,880	12.53	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			4,203.57000	4.20357	3,900,010	12.53	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			14,805.87000	14.80587	14,507,570	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			12,008.92000	12.00892	11,710,620	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			11,403.07000	11.40307	11,104,770	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Put			9,912.75000	9.91275	9,614,420	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.05000	0.00005	0,020	12.48	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			162.49000	0.16249	159,490	12.75	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			3,114.84000	3.11484	2,813,540	12.75	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.07000	0.00007	0,030	12.48	0.00	0	3,530

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 07/05/2020 Bond Future	9.18	Put			14,252.82000	14.25282	13,954,520	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Call			0.00000	0.00000	0,000	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Put			11,932.88000	11.93288	11,634,580	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Call			0.00000	0.00000	0,000	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Put			11,856.93000	11.85693	11,558,630	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.47	Call			0.00000	0.00000	0,000	12.48	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.11	Call			0.00000	0.00000	0,000	12.48	0.00	0	5,000
R2035 On 06/08/2020 Bond Future	9.92	Call			139.79000	0.13979	148,300	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.92	Put			10,036.83000	10.03683	9,743,990	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Call			143.43000	0.14343	152,180	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Put			9,968.78000	9.96878	9,676,180	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Call			136.23000	0.13623	144,510	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Put			10,105.03000	10.10503	9,811,960	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Call			474.50000	0.47450	504,370	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Put			6,681.94000	6.68194	6,410,460	12.26	0.00	0	500
R2035 On 06/08/2020 Bond Future	9.00	Put			16,862.33000	16.86233	16,561,310	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Call			8.09000	0.00809	8,420	12.26	0.00	0	24,761
R2035 On 06/08/2020 Bond Future	8.75	Put			18,878.43000	18.87843	18,577,180	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	8.75	Call			3.12000	0.00312	3,220	12.26	0.00	0	3,000
R2035 On 06/08/2020 Bond Future	9.09	Put			16,151.99000	16.15199	15,851,130	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.09	Call			11.18000	0.01118	11,670	12.26	0.00	0	500
R2035 On 06/08/2020 Bond Future	9.67	Put			11,786.79000	11.78679	11,489,530	12.26	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.67	Call			70.98000	0.07098	75,070	12.26	0.00	0	500
R2035 On 05/11/2020 Bond Future	10.34	Call			781.88000	0.78188	822,560	13.31	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.34	Put			8,962.23000	8.96223	8,697,860	13.31	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Call			760.60000	0.76060	800,270	13.31	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Put			9,077.03000	9.07703	8,811,650	13.31	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Call			771.19000	0.77119	811,360	13.31	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Put			9,019.54000	9.01954	8,754,660	13.31	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.05	Call			673.44000	0.67344	707,540	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.05	Put			12,111.59000	12.11159	11,836,820	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.06	Call			681.82000	0.68182	716,290	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.06	Put			12,050.34000	12.05034	11,775,940	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Call			665.15000	0.66515	698,860	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Put			12,173.01000	12.17301	11,897,850	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.14	Call			751.77000	0.75177	789,400	12.76	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.14	Put			11,565.99000	11.56599	11,294,750	12.76	0.00	0	650
R2035 On 04/02/2021 Bond Future	11.14	Call			2,170.13000	2.17013	2,262,580	12.86	0.00	0	0
R2035 On 04/02/2021 Bond Future	11.14	Put			6,450.95000	6.45095	6,234,530	12.86	0.00	0	650
Total R2035 Option									0.00	0	71,151

Contract Details	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									675,060,108.60	7,860	229,454
R2037 On 07/05/2020 Bond Future			11.25339	81.80883	11.29603	81.54263		14.33	539,938,278.00	6,600	57,268
R2037 On 06/08/2020 Bond Future			11.45887	78.57025	11.50320	78.30132		15.24	518,563,650.00	6,600	67,352
R2037 On 05/11/2020 Bond Future			11.65639	79.55700	11.70246	79.28485		15.17	0.00	0	0
R2037 On 04/02/2021 Bond Future			11.86818	76.32463	11.91619	76.04902		15.00	0.00	0	0
Total R2037 Future									1,058,501,928.00	13,200	124,620
R2037 On 07/05/2020 Bond Future	9.60	Call			0.00000	0.00000	0,000	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.60	Put			11,745.52000	11.74552	11,479,320	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Call			0.00000	0.00000	0,000	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Put			11,668.73000	11.66873	11,402,530	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Call			0.00000	0.00000	0,000	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Put			11,822.40000	11.82240	11,556,200	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	10.00	Put			8,748.47000	8.74847	8,482,100	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	10.00	Call			0.32000	0.00032	0,150	13.13	0.00	0	7,500
R2037 On 07/05/2020 Bond Future	9.70	Put			10,981.99000	10.98199	10,715,780	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.70	Call			0.01000	0.00001	0,000	13.13	0.00	0	7,500
R2037 On 06/08/2020 Bond Future	9.87	Call			104.12000	0.10412	108,670	13.62	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.87	Put			11,033.84000	11.03384	10,769,460	13.62	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Call			106.94000	0.10694	111,640	13.62	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Put			10,962.84000	10.96284	10,698,610	13.62	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Call			101.36000	0.10136	105,780	13.62	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Put			11,104.98000	11.10498	10,840,470	13.62	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Call			570.66000	0.57066	595,980	13.98	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Put			10,408.76000	10.40876	10,161,930	13.98	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Call			579.17000	0.57917	604,850	13.98	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Put			10,346.56000	10.34656	10,100,090	13.98	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Call			562.24000	0.56224	587,200	13.98	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Put			10,471.14000	10.47114	10,223,950	13.98	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Put			10,022.63000	10.02263	9,790,830	14.15	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Call			1,063.49000	1.06349	1,107,300	14.15	0.00	0	240
R2037 On 04/02/2021 Bond Future	13.73	Call			10,432.54000	10.43254	10,649,030	16.42	0.00	0	0
R2037 On 04/02/2021 Bond Future	13.73	Put			1,062.41000	1.06241	1,003,290	16.42	0.00	0	300
R2037 On 04/02/2021 Bond Future	11.97	Put			3,907.37000	3.90737	3,760,900	14.97	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.85	Put			8,069.18000	8.06918	7,855,010	14.15	0.00	0	72
R2037 On 04/02/2021 Bond Future	10.28	Call			847.03000	0.84703	882,760	14.15	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.28	Put			11,180.04000	11.18004	10,940,160	14.15	0.00	0	0
R2037 On 04/02/2021 Bond Future	11.90	Put			4,099.49000	4.09949	3,948,710	14.91	0.00	0	240
R2037 On 04/02/2021 Bond Future	10.29	Call			857.00000	0.85700	893,100	14.15	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.29	Put			11,120.53000	11.12053	10,881,020	14.15	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.27	Call			837.15000	0.83715	872,510	14.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/02/2021	Bond Future	10.27	Put			11,239.73000	11.23973	10,999,480	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			1,566.30000	1.56630	1,627,740	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			4,214.46000	4.21446	4,343,600	14.97	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			918.64000	0.91864	957,080	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			10,767.02000	10.76702	10,529,850	14.15	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			15,262.45000	15.26245	15,003,750	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			377.63000	0.37763	394,540	14.15	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			4,006.72000	4.00672	4,131,550	14.91	0.00	0	0
Total R2037 Option												0.00	0	16,296
Total For R2037												1,058,501,928.00	13,200	140,916
R2040	On	07/05/2020	Bond Future			11.27708	84.62023	11.32471	84.30215		14.42	631,436,156.26	7,462	32,758
R2040	On	06/08/2020	Bond Future			11.47629	81.16623	11.52583	80.84486		15.31	605,662,408.26	7,462	47,124
R2040	On	05/11/2020	Bond Future			11.66744	82.18559	11.71894	81.86037		15.52	0.00	0	0
R2040	On	04/02/2021	Bond Future			11.87222	78.73671	11.92591	78.40734		15.32	0.00	0	0
Total R2040 Future												1,237,098,564.52	14,924	79,882
R2040	On	07/05/2020	Bond Future	9.74	Call			0.00000	0.00000	0,000	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			11,760.56000	11.76056	11,442,480	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			0.01000	0.00001	0,000	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			11,678.09000	11.67809	11,360,000	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			0.00000	0.00000	0,000	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			0.57000	0.00057	0,320	12.94	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.00	Put			9,652.70000	9.65270	9,334,560	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			0.11000	0.00011	0,050	12.94	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			13,775.00000	13.77500	13,456,920	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	12.94	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	11.10	Call			485.59000	0.48559	509,450	13.59	0.00	0	450
R2040	On	07/05/2020	Bond Future	12.70	Put			3.71000	0.00371	1,120	16.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.70	Call			8,382.20000	8.38220	8,697,690	16.77	0.00	0	325
R2040	On	07/05/2020	Bond Future	9.85	Put			10,859.50000	10.85950	10,541,410	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			0.02000	0.00002	0,010	12.94	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			8,470.96000	8.47096	8,152,630	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			11,843.16000	11.84316	11,525,080	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.20	Put			44.42000	0.04442	20,750	16.08	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.20	Call			5,548.40000	5.54840	5,842,810	16.08	0.00	0	325
R2040	On	07/05/2020	Bond Future	11.80	Put			218.16000	0.21816	133,070	15.01	0.00	0	0
R2040	On	07/05/2020	Bond Future	11.80	Call			3,285.01000	3.28501	3,518,000	15.01	0.00	0	450
R2040	On	07/05/2020	Bond Future	11.10	Put			2,004.10000	2.00410	1,709,880	13.59	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call			810.42000	0.81042	863,900	13.38	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			5,381.06000	5.38106	5,113,170	13.38	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call			1,804.06000	1.80406	1,904,250	14.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/08/2020	Bond Future	11.26	Put			3,553.30000	3.55330	3,332,120	14.38	0.00	0	517
R2040	On	06/08/2020	Bond Future	10.79	Call			706.37000	0.70637	754,000	13.26	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			5,702.97000	5.70297	5,429,230	13.26	0.00	0	800
R2040	On	06/08/2020	Bond Future	9.57	Put			14,477.38000	14.47738	14,157,560	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			26.03000	0.02603	27,580	13.18	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			10,510.50000	10.51050	10,197,640	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			124.85000	0.12485	133,360	13.18	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.03	Call			111.47000	0.11147	119,020	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			10,812.22000	10.81222	10,498,400	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			114.70000	0.11470	122,480	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			10,736.51000	10.73651	10,422,920	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			108.32000	0.10832	115,650	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			10,888.11000	10.88811	10,574,070	13.18	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			10,924.16000	10.92416	10,630,680	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			574.67000	0.57467	606,410	14.04	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			3,697.28000	3.69728	3,839,920	15.46	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			3,816.63000	3.81663	3,634,050	15.46	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			12,535.42000	12.53542	12,232,560	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			396.00000	0.39600	418,360	14.04	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			3,069.92000	3.06992	3,195,130	15.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			4,467.65000	4.46765	4,267,640	15.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			14,559.11000	14.55911	14,248,040	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			245.94000	0.24594	260,090	14.04	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			16,387.37000	16.38737	16,071,340	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			158.23000	0.15823	167,420	14.04	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			649.66000	0.64966	685,230	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			10,389.48000	10.38948	10,099,830	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			659.54000	0.65954	695,600	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			10,323.61000	10.32361	10,034,450	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			639.90000	0.63990	674,970	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			10,455.57000	10.45557	10,165,420	14.04	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			3,223.02000	3.22302	3,349,680	14.94	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			5,449.34000	5.44934	5,246,630	14.94	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			3,706.64000	3.70664	3,846,300	15.09	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			4,856.85000	4.85685	4,667,140	15.09	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			17,826.65000	17.82665	17,513,210	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			289.53000	0.28953	305,460	14.48	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			12,334.60000	12.33460	12,046,280	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			812.47000	0.81247	853,520	14.48	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			17,192.82000	17.19282	16,881,290	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			326.79000	0.32679	344,630	14.48	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	04/02/2021	Bond Future	10.07	Put			13,488.44000	13.48844	13,192,930	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			655.72000	0.65572	689,580	14.48	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			984.37000	0.98437	1,033,040	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			11,299.94000	11.29994	11,019,240	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			995.94000	0.99594	1,045,110	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			11,236.95000	11.23695	10,956,750	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			1,007.61000	1.00761	1,057,290	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			11,174.16000	11.17416	10,894,470	14.48	0.00	0	0
Total R2040 Option												0.00	0	53,185
Total For R2040												1,237,098,564.52	14,924	133,067
R2044	On	07/05/2020	Bond Future			11.32576	81.34685	11.36827	81.06299		15.03	0.00	0	40,020
R2044	On	06/08/2020	Bond Future			11.51865	77.97738	11.56289	77.69054		15.95	0.00	0	55,461
R2044	On	05/11/2020	Bond Future			11.70354	78.95670	11.74955	78.66640		16.15	0.00	0	0
R2044	On	04/02/2021	Bond Future			11.90146	75.59143	11.94944	75.29747		15.94	0.00	0	0
Total R2044 Future												0.00	0	95,481
R2044	On	07/05/2020	Bond Future	9.91	Put			10,837.86000	10.83786	10,553,990	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			0.02000	0.00002	0,010	13.49	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			276.58000	0.27658	275,180	13.94	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			2,655.03000	2.65503	2,369,770	13.94	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.98	Put			10,261.35000	10.26135	9,977,460	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			0.05000	0.00005	0,020	13.49	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			389.52000	0.38952	394,830	14.13	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			2,280.10000	2.28010	2,001,550	14.13	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			16,500.36000	16.50036	16,216,500	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			0.00000	0.00000	0,000	13.49	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.97	Put			10,343.34000	10.34334	10,059,450	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			0.05000	0.00005	0,020	13.49	0.00	0	129
R2044	On	07/05/2020	Bond Future	10.81	Call			82.44000	0.08244	75,280	13.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			3,955.17000	3.95517	3,664,150	13.56	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			15,862.62000	15.86262	15,578,760	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			0.00000	0.00000	0,000	13.49	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.81	Call			0.01000	0.00001	0,000	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			11,672.31000	11.67231	11,388,440	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			11,840.73000	11.84073	11,556,870	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			14,785.50000	14.78550	14,501,640	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	13.49	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.80	Call			0.01000	0.00001	0,000	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			11,756.46000	11.75646	11,472,590	13.49	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			16,843.07000	16.84307	16,556,540	13.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	9.36	Call			9.79000	0.00979	10,100	13.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			11,601.68000	11.60168	11,319,100	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			84.27000	0.08427	88,530	13.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			1,255.04000	1.25504	1,319,070	14.50	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			12,565.16000	12.56516	12,281,100	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			5,185.56000	5.18556	4,947,430	14.10	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			59.92000	0.05992	62,800	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			12,483.87000	12.48387	12,199,910	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			61.85000	0.06185	64,840	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			12,402.76000	12.40276	12,118,910	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			58.04000	0.05804	60,820	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			4,418.47000	4.41847	4,195,660	14.50	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			20,070.29000	20.07029	19,783,480	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			2.23000	0.00223	2,260	13.73	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			14,227.42000	14.22742	13,941,850	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			29.79000	0.02979	31,060	13.73	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			901.38000	0.90138	950,090	14.10	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			1,803.16000	1.80316	1,876,010	15.15	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			6,361.38000	6.36138	6,143,930	15.15	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			12,599.20000	12.59920	12,327,500	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			394.54000	0.39454	413,140	14.61	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			18,276.99000	18.27699	17,991,440	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			10,475.79000	10.47579	10,215,200	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			5,024.64000	5.02464	4,831,510	15.66	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			651.84000	0.65184	681,990	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			10,408.50000	10.40850	10,148,350	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			661.87000	0.66187	692,450	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			10,341.45000	10.34145	10,081,730	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			641.93000	0.64193	671,640	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			381.21000	0.38121	399,200	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			18,718.02000	18.71802	18,431,960	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			90.83000	0.09083	95,070	14.61	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			13,198.56000	13.19856	12,924,490	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			343.35000	0.34335	359,580	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			2,638.17000	2.63817	2,735,340	15.66	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			220.82000	0.22082	231,300	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			13,122.90000	13.12290	12,849,120	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			349.44000	0.34944	365,960	14.61	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			22,596.24000	22.59624	22,307,430	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			33.43000	0.03343	34,920	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			12,747.77000	12.74777	12,475,460	14.61	0.00	0	0

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	9.34	Call			101.40000	0.10140	106,150	14.61	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			2,073.40000	2.07340	2,154,480	15.34	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			5,873.67000	5.87367	5,664,450	15.34	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			2,781.79000	2.78179	2,882,830	15.74	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			4,837.92000	4.83792	4,648,660	15.74	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			15,075.81000	15.07581	14,795,990	14.61	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			902.67000	0.90267	941,430	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			11,803.29000	11.80329	11,548,090	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			913.67000	0.91367	952,860	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			11,737.49000	11.73749	11,482,720	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			891.76000	0.89176	930,100	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			11,869.29000	11.86929	11,613,670	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			1,548.69000	1.54869	1,611,120	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			8,888.19000	8.88819	8,656,660	15.07	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			828.34000	0.82834	864,210	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			12,269.77000	12.26977	12,011,680	15.07	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			16,922.30000	16.92230	16,644,400	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			349.05000	0.34905	365,110	15.07	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			14,019.54000	14.01954	13,752,260	15.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			599.78000	0.59978	626,460	15.07	0.00	0	0
Total R2044 Option												0.00	0	18,150
Total For R2044												0.00	0	113,631
R2048	On	07/05/2020	Bond Future			11.26803	80.43562	11.31543	80.11232		15.35	6,434,849.60	80	58,996
R2048	On	06/08/2020	Bond Future			11.44910	81.43681	11.49841	81.11007		15.40	6,514,944.80	80	67,675
R2048	On	05/11/2020	Bond Future			11.63197	78.04115	11.68332	77.71041		16.50	0.00	0	0
R2048	On	04/02/2021	Bond Future			11.82772	79.04474	11.88133	78.70979		15.37	0.00	0	0
Total R2048 Future												12,949,794.40	160	126,671
R2048	On	07/05/2020	Bond Future	9.78	Call			0.01000	0.00001	0,000	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			11,821.74000	11.82174	11,498,430	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			0.01000	0.00001	0,000	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			11,734.77000	11.73477	11,411,460	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			0.01000	0.00001	0,000	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			11,908.84000	11.90884	11,585,530	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			0.86000	0.00086	0,510	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			8,291.44000	8.29144	7,967,790	13.78	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			53.58000	0.05358	48,950	13.75	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			4,444.66000	4.44466	4,116,730	13.75	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			12,610.95000	12.61095	12,287,650	13.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	13.78	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put			1,181.96000	1.18196	1,071,150	17.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	12.25	Call			5,870.15000	5.87015	6,086,080	17.05	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			1,940.79000	1.94079	1,785,020	15.93	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			3,886.34000	3.88634	4,057,310	15.93	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			4,230.39000	4.23039	3,989,380	14.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			1,517.65000	1.51765	1,603,380	14.65	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			631.28000	0.63128	560,820	17.71	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			8,159.39000	8.15939	8,415,670	17.71	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			8,565.40000	8.56540	8,257,130	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			260.15000	0.26015	278,620	13.21	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			1,834.61000	1.83461	1,684,440	16.04	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			4,094.15000	4.09415	4,270,720	16.04	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			4,017.74000	4.01774	3,782,690	14.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			1,654.74000	1.65474	1,746,430	14.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			5,423.18000	5.42318	5,154,010	14.01	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			919.88000	0.91988	977,450	14.01	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			17,854.86000	17.85486	17,528,430	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			6.26000	0.00626	6,570	13.21	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			20,276.58000	20.27658	19,949,910	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			2.02000	0.00202	2,090	13.21	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			169.41000	0.16941	181,340	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			9,757.46000	9.75746	9,442,650	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			174.19000	0.17419	186,470	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			9,681.08000	9.68108	9,366,620	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			164.73000	0.16473	176,330	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			9,834.06000	9.83406	9,518,920	13.21	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			420.26000	0.42026	444,390	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			12,437.51000	12.43751	12,130,900	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			405.87000	0.40587	429,220	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			12,589.69000	12.58969	12,282,300	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			413.02000	0.41302	436,750	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			12,513.48000	12.51348	12,206,470	14.87	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			1,098.96000	1.09896	1,153,290	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			10,828.05000	10.82805	10,547,430	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			1,073.13000	1.07313	1,126,340	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			10,957.13000	10.95713	10,675,390	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			1,085.99000	1.08599	1,139,760	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			10,892.47000	10.89247	10,611,290	14.53	0.00	0	0
Total R2048 Option												0.00	0	28,388
Total For R2048												12,949,794.40	160	155,059
R208	On	07/05/2020	Bond Future			4.24394	102.92330	4.24286	102.92424		0.60	0.00	0	25,272

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future			3.94428	104.20439	3.94156	104.20611		0.43	0.00	0	7,323
R208	On	05/11/2020	Bond Future			3.18626	102.11807	3.18133	102.11999		0.23	0.00	0	0
Total R208 Future												0.00	0	32,595
R208	On	07/05/2020	Bond Future	4.81	Call			494.98000	0.49498	493,990	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			0.09000	0.00009	0,040	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			503.65000	0.50365	502,670	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			0.07000	0.00007	0,030	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			486.30000	0.48630	485,290	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			0.11000	0.00011	0,040	0.71	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			1,013.07000	1.01307	1,011,310	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.42000	0.00042	0,380	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			1,019.25000	1.01925	1,017,480	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.40000	0.00040	0,350	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			1,006.90000	1.00690	1,005,130	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.45000	0.00045	0,400	0.66	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			619.63000	0.61963	617,690	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.41000	0.00041	0,390	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			623.46000	0.62346	621,520	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.39000	0.00039	0,370	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			615.80000	0.61580	613,860	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.43000	0.00043	0,410	0.32	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,595
R209	On	07/05/2020	Bond Future			11.11414	64.78804	11.15653	64.56248		16.33	0.00	0	55,961
R209	On	06/08/2020	Bond Future			11.30018	65.59447	11.34408	65.36661		16.54	0.00	0	47,937
R209	On	05/11/2020	Bond Future			11.48659	63.27501	11.53212	63.04442		16.87	0.00	0	0
R209	On	04/02/2021	Bond Future			11.68178	64.08873	11.72907	63.85517		15.84	0.00	0	0
Total R209 Future												0.00	0	103,898
R209	On	07/05/2020	Bond Future	9.46	Call			0.02000	0.00002	0,010	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			10,024.98000	10.02498	9,799,410	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			0.03000	0.00003	0,010	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			9,959.41000	9.95941	9,733,830	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			0.02000	0.00002	0,010	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			10,090.64000	10.09064	9,865,070	15.65	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			44,058.05000	44.05805	43,830,190	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			43,949.72000	43.94972	43,721,860	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			44,166.53000	44.16653	43,938,670	15.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/11/2020	Bond Future	10.01	Call			608.95000	0.60895	632,830	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			9,049.28000	9.04928	8,842,570	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			617.11000	0.61711	641,310	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			8,996.72000	8.99672	8,790,330	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			600.86000	0.60086	624,440	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			9,101.98000	9.10198	8,894,970	16.10	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			801.27000	0.80127	833,100	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			9,596.43000	9.59643	9,394,700	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			810.29000	0.81029	842,440	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			9,545.70000	9.54570	9,344,290	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			792.32000	0.79232	823,830	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			9,647.30000	9.64730	9,445,250	14.87	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	103,898
R210	On	07/05/2020	Bond Future			183.50773	183.50773	184.65986	184.65986			0.00	0	1,419
R210	On	06/08/2020	Bond Future			185.83798	185.83798	187.00601	187.00601			0.00	0	555
R210	On	05/11/2020	Bond Future			185.49350	185.49350	186.67684	186.67684			0.00	0	0
R210	On	04/02/2021	Bond Future			187.92185	187.92185	189.12081	189.12081			0.00	0	0
Total R210 Future												0.00	0	1,974
Total For R210												0.00	0	1,974
R212	On	07/05/2020	Bond Future			165.58674	165.58674	165.51213	165.51213			4,139,668.50	25	6,719
R212	On	06/08/2020	Bond Future			165.39205	165.39205	165.31769	165.31769			4,134,801.25	25	25
R212	On	05/11/2020	Bond Future			167.50750	167.50750	167.43249	167.43249			0.00	0	0
R212	On	04/02/2021	Bond Future			167.36841	167.36841	167.29251	167.29251			0.00	0	0
Total R212 Future												8,274,469.75	50	6,744
Total For R212												8,274,469.75	50	6,744
R213	On	07/05/2020	Bond Future			10.56763	78.72018	10.59005	78.60041		12.82	358,964,020.80	4,560	11,123
R213	On	06/08/2020	Bond Future			10.76999	79.70004	10.79323	79.57934		13.00	363,432,182.40	4,560	10,849
R213	On	05/11/2020	Bond Future			10.97719	77.16609	11.00136	77.04401		13.23	0.00	0	0
R213	On	04/02/2021	Bond Future			11.20090	78.15833	11.22610	78.03477		12.43	0.00	0	0
Total R213 Future												722,396,203.20	9,120	21,972
R213	On	07/05/2020	Bond Future	9.02	Call			0.04000	0.00004	0,010	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			9,022.91000	9.02291	8,903,110	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.04000	0.00004	0,010	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			9,146.63000	9.14663	9,026,830	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.04000	0.00004	0,010	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			9,084.74000	9.08474	8,964,940	12.27	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			8,433.98000	8.43398	8,311,900	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			185.05000	0.18505	183,630	12.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/08/2020	Bond Future	9.29	Put			8,544.70000	8.54470	8,422,580	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			189.13000	0.18913	187,730	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			8,489.27000	8.48927	8,367,170	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			193.29000	0.19329	191,910	12.43	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			8,221.29000	8.22129	8,106,400	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			640.21000	0.64021	647,530	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			8,172.55000	8.17255	8,057,790	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			648.79000	0.64879	656,250	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			8,123.95000	8.12395	8,009,330	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			631.72000	0.63172	638,910	12.63	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			562.66000	0.56266	570,820	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			10,318.92000	10.31892	10,203,520	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			569.56000	0.56956	577,820	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			10,268.29000	10.26829	10,152,990	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			576.52000	0.57652	584,900	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			10,217.78000	10.21778	10,102,600	11.67	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												722,396,203.20	9,120	21,972
R214	On	07/05/2020	Bond Future			11.18697	63.73600	11.22925	63.50359		16.92	32,122,944.00	504	13,565
R214	On	06/08/2020	Bond Future			11.36251	64.52930	11.40634	64.29447		17.10	25,811,720.00	400	10,665
R214	On	05/11/2020	Bond Future			11.53960	62.05739	11.58508	61.81974		17.47	0.00	0	0
R214	On	04/02/2021	Bond Future			11.72851	62.85544	11.77582	62.61474		16.42	0.00	0	0
Total R214 Future												57,934,664.00	904	24,230
R214	On	07/05/2020	Bond Future	9.76	Call			0.14000	0.00014	0,060	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			8,978.42000	8.97842	8,745,930	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.16000	0.00016	0,070	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			8,910.51000	8.91051	8,678,010	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.13000	0.00013	0,050	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			9,046.44000	9.04644	8,813,950	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			12,143.27000	12.14327	11,910,860	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	16.09	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			7,970.52000	7.97052	7,737,820	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			0.59000	0.00059	0,300	16.09	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			106.57000	0.10657	96,970	16.13	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			3,357.93000	3.35793	3,115,920	16.13	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			232.29000	0.23229	240,990	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			8,689.02000	8.68902	8,462,890	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			237.37000	0.23737	246,290	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			8,628.48000	8.62848	8,402,570	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			227.30000	0.22730	235,780	16.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2020	Bond Future	9.97	Put			8,749.75000	8.74975	8,523,400	16.20	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			742.46000	0.74246	772,380	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			8,399.90000	8.39990	8,192,170	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			752.37000	0.75237	782,670	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			8,346.82000	8.34682	8,139,470	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			732.64000	0.73264	762,190	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			8,453.17000	8.45317	8,245,070	16.57	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			939.63000	0.93963	977,180	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			9,131.65000	9.13165	8,928,500	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			950.19000	0.95019	988,120	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			9,079.94000	9.07994	8,877,170	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			929.16000	0.92916	966,340	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			9,183.53000	9.18353	8,980,010	15.42	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												57,934,664.00	904	27,980
Total for Bond												5,978,444,124.89	56,736	1,746,675
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

Contract 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 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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 07/05/2020 GOVI			660.53000	660.53000	658.83400	658.83400			2,846,884,300.00	431	749
GOVI On 06/08/2020 GOVI			668.65400	668.65400	666.95200	666.95200			2,901,958,360.00	434	435
GOVI On 05/11/2020 GOVI			677.13200	677.13200	675.41200	675.41200			0.00	0	0
GOVI On 04/02/2021 GOVI			685.83500	685.83500	684.09400	684.09400			0.00	0	0
Total GOVI Future									5,748,842,660.00	865	1,184
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			611,560.00000	61.15600	594,600,000		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			611,660.00000	61.16600	594,700,000		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			611,460.00000	61.14600	594,500,000		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	728.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Put			611,780.00000	61.17800	594,760,000		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			611,880.00000	61.18800	594,860,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Put			611,680.00000	61.16800	594,660,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Put			624,280.00000	62.42800	607,080,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put			624,380.00000	62.43800	607,180,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Put			624,180.00000	62.41800	606,980,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Put			668,560.00000	66.85600	651,150,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Put			668,660.00000	66.86600	651,250,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Put			668,460.00000	66.84600	651,050,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												5,748,842,660.00	865	1,184
Total for GOVI												5,748,842,660.00	865	1,184
AL37	On	07/05/2020	Index Future			674.25800	674.25800	672.94800	672.94800			0.00	0	0
AL37	On	06/08/2020	Index Future			682.55100	682.55100	681.23900	681.23900			0.00	0	0
AL37	On	05/11/2020	Index Future			691.20500	691.20500	689.88000	689.88000			0.00	0	0
AL37	On	04/02/2021	Index Future			700.08900	700.08900	698.74900	698.74900			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	07/05/2020	Index Future			744.40400	744.40400	743.48400	743.48400			0.00	0	0
AL7T	On	06/08/2020	Index Future			753.55900	753.55900	752.64500	752.64500			0.00	0	0
AL7T	On	05/11/2020	Index Future			763.11400	763.11400	762.19200	762.19200			0.00	0	0
AL7T	On	04/02/2021	Index Future			772.92200	772.92200	771.99000	771.99000			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	07/05/2020	Index Future			668.59800	668.59800	666.84100	666.84100			0.00	0	209
ALBI	On	06/08/2020	Index Future			676.82200	676.82200	675.05800	675.05800			0.00	0	165
ALBI	On	05/11/2020	Index Future			685.40300	685.40300	683.62000	683.62000			0.00	0	0
ALBI	On	04/02/2021	Index Future			694.21200	694.21200	692.40800	692.40800			0.00	0	0
Total ALBI Future												0.00	0	374
Total For ALBI												0.00	0	374

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 07/05/2020 Index Future			257.82000	257.82000	258.71900	258.71900			0.00	0	567
IGOV On 06/08/2020 Index Future			261.05500	261.05500	261.97100	261.97100			0.00	0	0
IGOV On 05/11/2020 Index Future			264.42800	264.42800	265.35700	265.35700			0.00	0	47
IGOV On 04/02/2021 Index Future			267.89000	267.89000	268.83100	268.83100			0.00	0	0
Total IGOV Future									0.00	0	614
Total For IGOV									0.00	0	614
Total for Index									0.00	0	988
5Y STN On 21/12/2021 Interest Rate Swap			92.02000	92.02000	92.10000	92.10000			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 :									11,727,286,784.89	57,601	1,748,898
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.76420			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			6.92500	102.59022	6.92500	102.57114			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	104.70400	10.00000	104.67600			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.44787	11.37000	101.41754			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	101.60292	11.81000	101.57125			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	56.04645	100.00000	55.92173			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	43.60056	100.00000	43.50353			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB034U SPOT									0.00	0	0
Total For AB034U									0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB035U SPOT									0.00	0	0
Total For AB035U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABC12: On 25/11/2020 Spot Bond			10.00000	104.91300	10.00000	104.88500			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3: On 07/12/2023 Spot Bond			4.45000	4.45000	4.45000	292.23025			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF001: On 13/09/2026 Spot Bond					0.00000	101.12618			0.00	0	0
Total ABF001 SPOT									0.00	0	0
Total For ABF001									0.00	0	0
ABF003: On 18/07/2024 Spot Bond					0.00000	101.12841			0.00	0	0
Total ABF003 SPOT									0.00	0	0
Total For ABF003									0.00	0	0
ABF007: On 01/12/2030 Spot Bond					0.00000	101.42716			0.00	0	0
Total ABF007 SPOT									0.00	0	0
Total For ABF007									0.00	0	0
ABF19U: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN09: On 17/03/2026 Spot Bond					0.00000	101.09762			0.00	0	500,000,000
Total ABFN09 SPOT									0.00	0	500,000,000
Total For ABFN09									0.00	0	500,000,000
ABFN13: On 14/05/2020 Spot Bond					0.00000	101.68033			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN14: On 14/05/2022 Spot Bond					0.00000	102.46993			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15: On 11/11/2020 Spot Bond					0.00000	101.85706			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN16: On 11/11/2022 Spot Bond					0.00000	102.01019			0.00	0	500,000,000
Total ABFN16 SPOT									0.00	0	500,000,000
Total For ABFN16									0.00	0	500,000,000
ABFN18: On 26/09/2023 Spot Bond					0.00000	102.83166			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN21 On 30/05/2020 Spot Bond					0.00000	101.42241				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	101.80777				0.00	0	1,000,000,000
Total ABFN21 SPOT										0.00	0	1,000,000,000
Total For ABFN21										0.00	0	1,000,000,000
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.60898				0.00	0	300,000,000
Total ABFN22 SPOT										0.00	0	300,000,000
Total For ABFN22										0.00	0	300,000,000
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.26751				0.00	0	500,000,000
Total ABFN23 SPOT										0.00	0	500,000,000
Total For ABFN23										0.00	0	500,000,000
ABFN23 On 17/10/2020 Spot Bond					0.00000	100.20846				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN24 On 17/10/2024 Spot Bond					0.00000	101.41008				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.05805				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN26 On 29/08/2021 Spot Bond					0.00000	101.64737				0.00	0	400,000,000
Total ABFN27 SPOT										0.00	0	400,000,000
Total For ABFN27										0.00	0	400,000,000
ABFN27 On 29/08/2023 Spot Bond					0.00000	100.31456				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.61285				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.22502				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN30 On 15/11/2021 Spot Bond					0.00000	101.49258				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.31541			0.00	0	70,000,000
Total ABFN32 SPOT									0.00	0	70,000,000
Total For ABFN32									0.00	0	70,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.21144			0.00	0	0
Total ABFN33 SPOT									0.00	0	0
Total For ABFN33									0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.79506			0.00	2,000,000,000	2,000,000,000
Total ABFN34 SPOT									0.00	2,000,000,000	2,000,000,000
Total For ABFN34									0.00	2,000,000,000	2,000,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.44597			0.00	0	90,000,000
Total ABFN35 SPOT									0.00	0	90,000,000
Total For ABFN35									0.00	0	90,000,000
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.55931			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	101.72109			0.00	0	0
Total ABFN37 SPOT									0.00	0	0
Total For ABFN37									0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.98547			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	101.03518			0.00	0	0
Total ABFN39 SPOT									0.00	0	0
Total For ABFN39									0.00	0	0
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.89732			0.00	0	80,000,000
Total ABFN40 SPOT									0.00	0	80,000,000
Total For ABFN40									0.00	0	80,000,000
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.90185			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	99.99898			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	100.37178			0.00	0	0
Total ABFN43 SPOT									0.00	0	0
Total For ABFN43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.37469			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	100.37685			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	101.62960			0.00	0	0
Total ABJ01 SPOT									0.00	0	0
Total For ABJ01									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.94117			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	101.59164			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	101.09068			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.77500	5.77500	5.77500	155.38948			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	110.99489	100.00000	110.71381			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			5.47500	5.47500	5.47500	138.21154			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	39.64890	100.00000	39.55767			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			8.60000	8.60000	8.60000	126.42682			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	12.55174	100.00000	12.52302			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKS1 On 05/04/2021 Spot Bond					0.00000	95.78742			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			3.76000	207.84750	3.76000	207.80812			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			4.80000	4.80000	4.80000	130.16163			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.91000	4.91000	4.91000	171.73907			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			4.65000	4.65000	4.65000	209.32992			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			7.76500	7.76500	7.76500	101.07812			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			10.41000	10.41000	10.41000	103.92417			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			6.42500	6.42500	6.42500	100.69202			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			10.95500	10.95500	10.95500	101.38486			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			6.67000	102.88572	6.67000	102.86727		2,801,400,000,000.00	420,000,000	1,450,000,000	
Total ABS11 SPOT								2,801,400,000,000.00	420,000,000	1,450,000,000	
Total For ABS11								2,801,400,000,000.00	420,000,000	1,450,000,000	
ABS12 On 14/05/2020 Spot Bond			6.35500	104.24884	6.35500	104.23076		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	104.07910	9.20000	104.05301		0.00	0	0	
Total ABS12/R207 SPOT								0.00	0	0	
Total For ABS12/R207								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			7.13000	109.06258	7.13000	109.04160			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			6.48000	105.68195	6.48000	105.66343		3,110,400,000,000.00		480,000,000	240,000,000
Total ABS14 SPOT								3,110,400,000,000.00		480,000,000	240,000,000
Total For ABS14								3,110,400,000,000.00		480,000,000	240,000,000
ABS15 On 11/11/2022 Spot Bond			7.05500	110.61572	7.05500	110.59466			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.40500	108.87823	9.40500	108.85074			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			9.75500	109.40609	9.75500	109.37747			0.00	0	3,000,000,000
Total ABS17 SPOT									0.00	0	3,000,000,000
Total For ABS17									0.00	0	3,000,000,000
ABS18 On 26/09/2023 Spot Bond			7.00500	109.23732	7.00500	109.21688			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			5.47500	103.49456	5.47500	103.47912			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.93500	95.73725	9.93500	95.71203		4,768,800,000,000.00		480,000,000	31,082,194,100
Total ABS7 SPOT								4,768,800,000,000.00		480,000,000	31,082,194,100
Total For ABS7								4,768,800,000,000.00		480,000,000	31,082,194,100
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.18981	100.00000	10.16738			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.28000	3.28000	3.28000	303.45099			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.77500	163.70963	2.77500	163.68289			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01U On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT04U SPOT									0.00	0	0
Total For ABT04U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.85500	11.85500	11.85500	100.05233			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	104.91300	10.00000	104.88500			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	100.90177			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	100.88400			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	275.54806			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.86200			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	104.91300	10.00000	104.88500			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/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
ACL14ε On 20/12/2021 Spot Bond					0.00000	100.86469				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18ε On 20/09/2022 Spot Bond					0.00000	100.15368				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	101.03981				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18ε On 20/09/2020 Spot Bond					0.00000	100.87970				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19ε On 20/09/2022 Spot Bond					0.00000	100.88245				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19ε On 20/09/2022 Spot Bond					0.00000	100.88245				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	100.89760				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.89760				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20ε On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL20ε On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL21ε On 20/09/2020 Spot Bond					0.00000	99.68601				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.85403				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond					0.00000	101.80212				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	99.89697				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.85043				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.83708				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	101.51239				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	102.87265				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	101.50272				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	101.51102				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	101.51976				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	96.73257				0.00	1,000,000,000	1,000,000,000
Total AGL02 SPOT										0.00	1,000,000,000	1,000,000,000
Total For AGL02										0.00	1,000,000,000	1,000,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	94.99824				0.00	0	0
Total AGL03 SPOT										0.00	0	0
Total For AGL03										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	98.28256				0.00	0	502,050,000
Total AGT01 SPOT										0.00	0	502,050,000
Total For AGT01										0.00	0	502,050,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGT02 On 28/11/2024 Spot Bond					0.00000	98.22793			0.00	0	2,670,000
Total AGT02 SPOT									0.00	0	2,670,000
Total For AGT02									0.00	0	2,670,000
AGT03 On 05/06/2025 Spot Bond					0.00000	94.93860			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	100.03143			0.00	0	0
Total AHF2A3 SPOT									0.00	0	0
Total For AHF2A3									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.85259			0.00	0	0
Total AHF2B3 SPOT									0.00	0	0
Total For AHF2B3									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.85865			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	100.03066			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	100.03038			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	100.03340			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	100.03642			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	100.04628			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	100.04929			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	102.19835			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0
Total For AHF5A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.53430				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			7.80500	107.58942	7.80500	107.56679				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	101.58406				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	101.65040				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.11412				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.92596				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	102.09270				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	101.58399				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	101.65031				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	102.11392				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL1A: On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1B: On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,160,827,741
Total AHY2U SPOT									0.00	0	4,160,827,741
Total For AHY2U									0.00	0	4,160,827,741
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			7.88500	109.80307	7.88500	109.77987			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			7.45500	109.93749	7.45500	109.91539			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			12.30000	90.88937	12.30000	90.85957			0.00	0	500,000,000
Total AIR05 SPOT									0.00	0	500,000,000
Total For AIR05									0.00	0	500,000,000
AIRL01 On 30/04/2028 Spot Bond			5.11500	172.48468	5.11500	172.44576			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRS1U SPOT									0.00	0	0
Total For AIRS1U									0.00	0	0
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRT1U SPOT									0.00	0	0
Total For AIRT1U									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.01743			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.78233			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	102.03065			0.00	0	25,000,000
Total APF06 SPOT									0.00	0	25,000,000
Total For APF06									0.00	0	25,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF07 On 25/06/2023 Spot Bond					0.00000	100.77874			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	99.48748			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	99.96608			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	101.22473			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	101.05314			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS423U SPOT										0.00	0	0
Total For AS423U										0.00	0	0
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS424U SPOT										0.00	0	0
Total For AS424U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.90000	227.06008	4.90000	227.01016				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			4.91500	203.71400	4.91500	203.66912				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	100.00000				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	99.89610				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	99.86412				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
ASN07L On 20/06/2020 Spot Bond					0.00000	100.96048				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0

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 20/09/2020 Spot Bond					0.00000	100.82634			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.03795			0.00	0	141,700,000
Total ASN083 SPOT									0.00	0	141,700,000
Total For ASN083									0.00	0	141,700,000
ASN08: On 03/09/2020 Spot Bond					0.00000	102.08212			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	108.91578			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	100.01663			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09(On 10/11/2020 Spot Bond					0.00000	101.79641			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	96.23772			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	101.41832			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	101.26421			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	101.07491			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 20/12/2020 Spot Bond					0.00000	101.06605				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			3.50500	161.68498	3.50500	161.65538				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	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	101.14619				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	92.79956				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	101.93170				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.94294				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.55000	161.56124	3.55000	161.53147				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	49.18563				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	101.44597				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 31/03/2028 Spot Bond			5.55000	164.31410	5.55000	164.27510			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.82229			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	101.62414			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	101.38732			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN18: On 20/06/2022 Spot Bond					0.00000	100.94387				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	101.15885				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	100.68913				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.85500	102.41824	4.85500	102.39578				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.80864				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.81595				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.85356				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	101.76327				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	101.91234				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	101.38299				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	101.38449				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.38064				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN26 On 20/06/2023 Spot Bond					0.00000	100.94211				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	100.81310				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27 On 15/08/2023 Spot Bond					0.00000	101.64316				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	101.62426				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	101.58074				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	101.20556				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	100.77266				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30 On 20/12/2023 Spot Bond					0.00000	100.84869				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31 On 20/12/2023 Spot Bond					0.00000	100.99533				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	101.04025				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	99.86218				0.00	0	0
Total ASN316 SPOT										0.00	0	0
Total For ASN316										0.00	0	0
ASN31 On 31/03/2029 Spot Bond			4.92500	4.92500	4.92500	91.93343				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN31: On 28/02/2033 Spot Bond			5.00000	5.00000	5.00000	88.76775			0.00	0	0
Total ASN319 SPOT									0.00	0	0
Total For ASN319									0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.82088			0.00	0	0
Total ASN327 SPOT									0.00	0	0
Total For ASN327									0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.89134			0.00	0	0
Total ASN328 SPOT									0.00	0	0
Total For ASN328									0.00	0	0
ASN33: On 09/05/2024 Spot Bond					0.00000	101.81616			0.00	0	0
Total ASN333 SPOT									0.00	0	0
Total For ASN333									0.00	0	0
ASN33: On 20/06/2024 Spot Bond					0.00000	100.82462			0.00	0	0
Total ASN335 SPOT									0.00	0	0
Total For ASN335									0.00	0	0
ASN33: On 31/01/2038 Spot Bond			4.96500	100.90583	4.96500	100.88339			0.00	0	0
Total ASN337 SPOT									0.00	0	0
Total For ASN337									0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.85755			0.00	0	0
Total ASN341 SPOT									0.00	0	0
Total For ASN341									0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.79757			0.00	0	0
Total ASN342 SPOT									0.00	0	0
Total For ASN342									0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.79757			0.00	0	0
Total ASN344 SPOT									0.00	0	0
Total For ASN344									0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.80860			0.00	0	0
Total ASN346 SPOT									0.00	0	0
Total For ASN346									0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.83083			0.00	0	0
Total ASN351 SPOT									0.00	0	0
Total For ASN351									0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.83530			0.00	0	0
Total ASN354 SPOT									0.00	0	0
Total For ASN354									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN35: On 20/06/2024 Spot Bond					0.00000	100.83530				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36: On 30/08/2024 Spot Bond					0.00000	101.46903				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36: On 20/06/2024 Spot Bond					0.00000	100.93755				0.00	0	500,000,000
Total ASN369 SPOT										0.00	0	500,000,000
Total For ASN369										0.00	0	500,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	100.82548				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	100.84417				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	99.88226				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	101.10397				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	101.10397				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38: On 20/12/2022 Spot Bond					0.00000	100.92960				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38: On 20/12/2024 Spot Bond					0.00000	100.82993				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	101.51973				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	101.08393				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN40 On 20/12/2024 Spot Bond					0.00000	100.82637				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN41 On 20/12/2024 Spot Bond					0.00000	100.91530				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN41 On 05/12/2020 Spot Bond					0.00000	101.45211				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN42 On 29/10/2020 Spot Bond					0.00000	99.87849				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN42 On 20/12/2024 Spot Bond					0.00000	101.26723				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.70577				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			5.55500	106.04354	5.55500	106.02767				0.00	0	2,502,900,000
Total BAW19 SPOT										0.00	0	2,502,900,000
Total For BAW19										0.00	0	2,502,900,000
BAW21 On 24/03/2022 Spot Bond			6.88500	105.00999	6.88500	104.99068				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	100.73480	9.30000	100.70992				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	101.67148				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.79390				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.23102				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	101.48775				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	101.26666				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	100.63043				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	104.05256				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	101.11156				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			10.05000	10.05000	10.05000	104.21996				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	100.83148				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	100.79020				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	102.30103				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.79607				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	101.11115				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	100.79029				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			9.65500	9.65500	9.65500	104.50636				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	100.75208				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.75208				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	100.75208				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			12.46500	12.46500	12.46500	99.54127				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	101.60341				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	102.63782				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	101.70616				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	101.70623				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.82841			0.00	0	0
Total BAYA77 SPOT									0.00	0	0
Total For BAYA77									0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.39836			0.00	0	0
Total BAYA78 SPOT									0.00	0	0
Total For BAYA78									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.27786			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	101.00139			0.00	0	0
Total BAYB11 SPOT									0.00	0	0
Total For BAYB11									0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.88429			0.00	0	0
Total BAYB12 SPOT									0.00	0	0
Total For BAYB12									0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.89804			0.00	0	0
Total BAYB13 SPOT									0.00	0	0
Total For BAYB13									0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.89804			0.00	0	0
Total BAYB14 SPOT									0.00	0	0
Total For BAYB14									0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.89804			0.00	0	0
Total BAYB15 SPOT									0.00	0	0
Total For BAYB15									0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.91301			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	100.89872			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	103.61963			0.00	0	0
Total BAYB18 SPOT									0.00	0	0
Total For BAYB18									0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.89872			0.00	0	0
Total BAYB19 SPOT									0.00	0	0
Total For BAYB19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD1I 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
BAYD2I 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
BAYD3I 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
BAYD4I 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
BAYD5I 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
BAYD6I 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	101.18734				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.65900				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	101.18083				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			9.41000	9.41000	9.41000	92.95388				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.35189	100.00000	8.33341				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.90329				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BDX31 On 05/03/2023 Spot Bond					0.00000	101.85913				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	100.60237				0.00	0	0
Total BDX32 SPOT										0.00	0	0
Total For BDX32										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			8.15500	102.61046	8.15500	102.58820				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.40550				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			8.45500	108.66036	8.45500	108.63592				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	101.60235				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			8.15500	102.07387	8.15500	102.05186				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	104.69637				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			8.35500	109.75162	8.35500	109.72693				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.34847				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			7.83500	106.83859	7.83500	106.81603				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL14 On 03/11/2021 Spot Bond					0.00000	105.66907				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	105.12488				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	101.79789				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	102.23667				0.00	0	100,000,000
Total BGL17 SPOT										0.00	0	100,000,000
Total For BGL17										0.00	0	100,000,000
BGL18 On 30/09/2022 Spot Bond					0.00000	103.31562				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	99.49329				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	105.13186				0.00	400,000,000	500,000,000
Total BGT01 SPOT										0.00	400,000,000	500,000,000
Total For BGT01										0.00	400,000,000	500,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.80481				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	101.16978				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	101.60503				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.54572				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			7.19500	111.64805	7.19500	111.62638				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID12 On 14/06/2022 Spot Bond					0.00000	101.13437				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	101.08510				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	99.72621				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	96.97764				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.84765				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	100.40301				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	101.68338				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	100.60274				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.01859				0.00	0	10,650,000,000
Total BPPF04 SPOT										0.00	0	10,650,000,000
Total For BPPF04										0.00	0	10,650,000,000
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.73018				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	100.10543				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0

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 09/10/2023 Spot Bond					0.00000	101.01985			0.00	0	0
Total BPPF13 SPOT									0.00	0	0
Total For BPPF13									0.00	0	0
BPPF16 On 23/07/2020 Spot Bond					0.00000	99.98627			0.00	0	0
Total BPPF16 SPOT									0.00	0	0
Total For BPPF16									0.00	0	0
BPPF18 On 19/11/2020 Spot Bond					0.00000	101.45302			0.00	0	0
Total BPPF18 SPOT									0.00	0	0
Total For BPPF18									0.00	0	0
BPPF19 On 19/11/2022 Spot Bond					0.00000	101.51235			0.00	0	0
Total BPPF19 SPOT									0.00	0	0
Total For BPPF19									0.00	0	0
BPPF20 On 19/11/2024 Spot Bond					0.00000	101.52118			0.00	0	0
Total BPPF20 SPOT									0.00	0	0
Total For BPPF20									0.00	0	0
BPPF21 On 26/02/2023 Spot Bond					0.00000	101.37324			0.00	0	0
Total BPPF21 SPOT									0.00	0	0
Total For BPPF21									0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A1U SPOT									0.00	0	0
Total For BS2A1U									0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A2U SPOT									0.00	0	0
Total For BS2A2U									0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.74954			0.00	0	0
Total BWZ21B SPOT									0.00	0	0
Total For BWZ21B									0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond					0.00000	101.85528			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BWZJ23 SPOT									0.00	0	0
Total For BWZJ23									0.00	0	0
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0
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			6.77000	103.99924	6.77000	103.98000			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.75556			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			6.85500	109.33731	6.85500	109.31706		120,922,200,000,000.00	17,640,000,000	8,821,190,000	
Total CBL26 SPOT								120,922,200,000,000.00	17,640,000,000	8,821,190,000	
Total For CBL26								120,922,200,000,000.00	17,640,000,000	8,821,190,000	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.81782		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	100.60734		0.00	0	0	
Total CBL28 SPOT								0.00	0	0	
Total For CBL28								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL29 On 30/04/2024 Spot Bond					0.00000	100.31933			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			8.80500	114.37097	8.80500	114.34404			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			10.38500	108.24410	10.38500	108.21415			0.00	0	300,000,000
Total CCT02 SPOT									0.00	0	300,000,000
Total For CCT02									0.00	0	300,000,000
CCT03 On 15/03/2025 Spot Bond			10.17500	104.88423	10.17500	104.85595			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			11.18500	97.73083	11.18500	97.70162			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	104.91260	10.00000	104.88520			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	100.90219			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.17494			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.70286			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	100.02182			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.94020			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	102.11129			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.91794			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	102.46308			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	102.16389			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	100.62239			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	99.83147			0.00	0	0
Total CGR45 SPOT									0.00	0	0
Total For CGR45									0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	101.74242			0.00	0	0
Total CGR46 SPOT									0.00	0	0
Total For CGR46									0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	101.82265			0.00	0	0
Total CGR47 SPOT									0.00	0	0
Total For CGR47									0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL567U SPOT									0.00	0	0
Total For CL567U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL572U SPOT									0.00	0	0
Total For CL572U									0.00	0	0
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL573U SPOT									0.00	0	0
Total For CL573U									0.00	0	0
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL574U SPOT									0.00	0	0
Total For CL574U									0.00	0	0
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL575U SPOT									0.00	0	0
Total For CL575U									0.00	0	0
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL576U SPOT									0.00	0	0
Total For CL576U									0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA4U SPOT									0.00	0	0
Total For CLA4U									0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA5U SPOT									0.00	0	0
Total For CLA5U									0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA6U SPOT									0.00	0	0
Total For CLA6U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC2U SPOT									0.00	0	0
Total For CLC2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.08122			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	155.37876	3.14000	155.27451			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.47500	3.47500	3.47500	153.95815			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	104.91300	10.00000	104.88500			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	104.91300	10.00000	104.88500			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	104.91300	10.00000	104.88500			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	11.00000			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			9.56500	102.15585	9.56500	102.12992			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.94398			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.30409			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			8.22500	108.59631	8.22500	108.57253			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			10.36500	109.40537	10.36500	109.37532			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	102.27885			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	99.89146			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	108.16384			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			7.05000	103.34655	7.05000	103.32709			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.61648	10.98000	99.58756			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.99425	11.00000	100.96487			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	99.81504			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			10.15500	107.63896	10.15500	107.61000			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	101.01110			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	100.84410			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	99.88247			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond					0.00000	100.84865				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.16091				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	101.75437				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	101.74511				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.84856				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	97.27469				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.85300				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	100.35336				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	99.69587				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	101.05971				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	100.23327				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	101.21689				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN414 On 20/09/2020 Spot Bond					0.00000	100.96850				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.04515				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.90208				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN417 On 20/12/2020 Spot Bond					0.00000	101.01288				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	100.17185				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	99.84335				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	78.16700				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	100.47400				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	100.24600				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	101.62358				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	100.64400				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	101.19874				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0

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 20/12/2020 Spot Bond					0.00000	153.65000				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	101.67400				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	101.02300				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	69.17400				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	154.65000				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	100.92858				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	100.88861				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond					0.00000	102.41214				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	156.41000				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			6.95000	109.21129	6.95000	109.19080				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			3.47500	161.76755	3.47500	161.73806				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			7.05000	117.92315	7.05000	117.89038				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN454 On 31/01/2025 Spot Bond			7.29000	116.69473	7.29000	116.66157			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	101.04143			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.70979			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	102.03510			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	102.32554			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN459 On 29/11/2021 Spot Bond					0.00000	102.32554			0.00	0	0
Total CLN459 SPOT									0.00	0	0
Total For CLN459									0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.99395			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 16/02/2022 Spot Bond			8.22000	106.69335	8.22000	106.66973			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN462 On 13/03/2022 Spot Bond			7.65500	105.23432	7.65500	105.21284			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN463 On 14/03/2022 Spot Bond					0.00000	101.15895			0.00	0	0
Total CLN463 SPOT									0.00	0	0
Total For CLN463									0.00	0	0
CLN464 On 28/03/2022 Spot Bond					0.00000	100.70859			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN465 On 28/03/2022 Spot Bond					0.00000	101.49919			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 19/11/2022 Spot Bond					0.00000	101.80877			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN475 On 23/06/2021 Spot Bond					0.00000	101.66202				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	100.93744				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	37.76664	100.00000	37.68259				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.67928				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	102.72505				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.50204				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			7.15000	107.51239	7.15000	107.49176				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	101.27887				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			10.65500	106.78526	10.65500	108.38933				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			7.45500	105.61265	7.45500	105.59141				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	101.49652				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0

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 20/06/2022 Spot Bond					0.00000	100.93677				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49: On 29/08/2020 Spot Bond					0.00000	101.40989				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49: On 04/09/2024 Spot Bond			7.85500	109.40117	7.85500	109.37827				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49: On 04/09/2024 Spot Bond					0.00000	103.54690				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49: On 08/06/2022 Spot Bond					0.00000	103.25586				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49: On 20/05/2021 Spot Bond					0.00000	101.62100				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	100.37616				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	100.39569				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	100.40301				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	100.40301				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	99.96793				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	101.30439				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0

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 11/10/2020 Spot Bond					0.00000	100.39244			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	94.68934			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	101.03543	9.96000	101.00874			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	99.81337	10.01000	99.78673			0.00	0	0
Total CLN517 SPOT									0.00	0	0
Total For CLN517									0.00	0	0
CLN51(On 25/11/2022 Spot Bond					0.00000	101.59667			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	102.99007	9.60000	103.56996			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	101.19756			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	101.05970			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	101.44752			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	101.73605			0.00	0	0
Total CLN523 SPOT									0.00	0	0
Total For CLN523									0.00	0	0
CLN52(On 09/09/2022 Spot Bond			9.20000	101.10597	9.20000	101.08125			0.00	0	0
Total CLN524 SPOT									0.00	0	0
Total For CLN524									0.00	0	0
CLN52(On 24/04/2021 Spot Bond					0.00000	99.96768			0.00	0	0
Total CLN525 SPOT									0.00	0	0
Total For CLN525									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN526 On 26/04/2023 Spot Bond					0.00000	100.57341				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	103.49395				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	102.99444				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	103.10795				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	101.15665				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	101.19756				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	100.89321				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	100.03503				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.63500	10.63500	10.63500	101.54516				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	98.27162				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	99.89952				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	101.75418				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0

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 17/01/2024 Spot Bond					0.00000	100.04285				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	79.50300				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54(On 30/05/2022 Spot Bond					0.00000	101.48379				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	106.90500				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54(On 17/01/2024 Spot Bond					0.00000	100.04082				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			10.10500	101.28858	10.10500	101.26116				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			10.15500	100.34606	10.15500	100.31905				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			10.24500	104.18448	10.24500	104.15588				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			5.08000	5.08000	5.08000	104.47610				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	261.86835				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55(On 07/12/2025 Spot Bond			5.08000	5.08000	5.08000	104.47530				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55(On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN555 On 20/12/2020 Spot Bond					0.00000	101.80733				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN556 On 15/11/2023 Spot Bond					0.00000	101.71567				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	101.74484				0.00	200,000,000	100,000,000
Total CLN557 SPOT										0.00	200,000,000	100,000,000
Total For CLN557										0.00	200,000,000	100,000,000
CLN558 On 24/11/2024 Spot Bond					0.00000	101.55835				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	100.05300				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	147.24700				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	101.81155				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	102.97800	10.16000	104.50937				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			10.10500	101.55667	10.10500	104.73894				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	101.80073				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	101.50931				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN566 On 17/01/2024 Spot Bond					0.00000	101.47737				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	101.38667				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	101.74377				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	101.87142				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	102.51892				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			10.33500	99.82504	10.33500	102.95687				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	101.80211				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	102.26830				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	101.74957				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	101.11889				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	106.09465				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	100.94643				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0

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 18/04/2026 Spot Bond					0.00000	100.03348				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	100.63097				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	100.41904				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	101.79644				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	101.43255				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	101.23529				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	100.03066				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	101.41052				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	101.87934				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	101.26269				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	101.06407				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	101.08185				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN59(On 16/09/2025 Spot Bond					0.00000	101.22237				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	103.23044				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			5.27000	122.17417	5.27000	100.42640				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	101.54261				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	101.31754				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	100.73007				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	101.54261				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	104.11125				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	100.61230				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	101.20222				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	101.08185				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	101.08185				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN602 On 04/06/2023 Spot Bond					0.00000	101.34159				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.82710				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond					0.00000	101.77710				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond					0.00000	101.68774				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	100.41972				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	100.03065				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	101.51145				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN609 On 30/04/2023 Spot Bond			9.32000	104.47782	9.32000	104.45181				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN610 On 23/07/2022 Spot Bond					0.00000	99.98398				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	100.41867				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN612 On 07/03/2025 Spot Bond					0.00000	101.26424				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN613 On 22/08/2022 Spot Bond					0.00000	101.47997				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614 On 30/11/2021 Spot Bond					0.00000	101.43245				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN615 On 30/09/2020 Spot Bond					0.00000	100.62673				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN616 On 20/12/2029 Spot Bond					0.00000	100.99533				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN617 On 20/12/2024 Spot Bond					0.00000	100.88864				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618 On 20/12/2022 Spot Bond					0.00000	100.92427				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN619 On 30/11/2021 Spot Bond					0.00000	101.41049				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	101.94379				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	101.93919				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	101.84619				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623 On 20/12/2024 Spot Bond					0.00000	101.02181				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624 On 25/01/2023 Spot Bond					0.00000	99.89784				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN625 On 25/01/2023 Spot Bond			7.49500	105.86489	7.49500	105.84349				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	101.77140				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	102.14954				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN628 On 31/07/2034 Spot Bond			12.75500	79.29988	12.75500	79.27295				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	101.52297				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN630 On 19/08/2025 Spot Bond			10.80500	96.46118	10.80500	96.43331				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	101.76627				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	101.51856				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	100.53883				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	101.77695				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	101.86385				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN636 On 21/11/2024 Spot Bond					0.00000	101.53419				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN637 On 19/08/2025 Spot Bond					0.00000	101.76113			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	101.70113			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	101.65912			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	101.86385			0.00	0	0
Total CLN640 SPOT									0.00	0	0
Total For CLN640									0.00	0	0
CLN643 On 17/10/2023 Spot Bond					0.00000	100.02091			0.00	0	0
Total CLN643 SPOT									0.00	0	0
Total For CLN643									0.00	0	0
CLN644 On 21/11/2024 Spot Bond					0.00000	101.53916			0.00	0	0
Total CLN644 SPOT									0.00	0	0
Total For CLN644									0.00	0	0
CLN645 On 18/12/2024 Spot Bond					0.00000	101.07146			0.00	0	0
Total CLN645 SPOT									0.00	0	0
Total For CLN645									0.00	0	0
CLN646 On 29/01/2022 Spot Bond					0.00000	101.80144			0.00	0	0
Total CLN646 SPOT									0.00	0	0
Total For CLN646									0.00	0	0
CLN647 On 18/12/2024 Spot Bond					0.00000	101.07240			0.00	0	0
Total CLN647 SPOT									0.00	0	0
Total For CLN647									0.00	0	0
CLN648 On 19/08/2025 Spot Bond					0.00000	101.76113			0.00	0	0
Total CLN648 SPOT									0.00	0	0
Total For CLN648									0.00	0	0
CLN649 On 31/05/2026 Spot Bond					0.00000	101.45433			0.00	0	0
Total CLN649 SPOT									0.00	0	0
Total For CLN649									0.00	0	0
CLN650 On 19/08/2025 Spot Bond					0.00000	101.81213			0.00	0	0
Total CLN650 SPOT									0.00	0	0
Total For CLN650									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN65 On 19/11/2022 Spot Bond					0.00000	101.56023				0.00	0	0
Total CLN651 SPOT										0.00	0	0
Total For CLN651										0.00	0	0
CLN65 On 19/08/2025 Spot Bond					0.00000	101.57900				0.00	0	0
Total CLN652 SPOT										0.00	0	0
Total For CLN652										0.00	0	0
CLN65 On 18/02/2021 Spot Bond					0.00000	101.27126				0.00	0	0
Total CLN653 SPOT										0.00	0	0
Total For CLN653										0.00	0	0
CLN65 On 02/04/2026 Spot Bond					0.00000	100.68189				0.00	0	0
Total CLN654 SPOT										0.00	0	0
Total For CLN654										0.00	0	0
CLN65 On 22/03/2030 Spot Bond					0.00000	101.40850				0.00	0	0
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0
CLN65 On 20/06/2025 Spot Bond					0.00000	101.27427				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN65 On 13/10/2026 Spot Bond					0.00000	100.43441				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN65 On 20/06/2025 Spot Bond					0.00000	101.14426				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN65 On 20/06/2023 Spot Bond					0.00000	100.74744				0.00	0	0
Total CLN659 SPOT										0.00	0	0
Total For CLN659										0.00	0	0
CLN66 On 20/12/2023 Spot Bond					0.00000	100.76354				0.00	0	0
Total CLN660 SPOT										0.00	0	0
Total For CLN660										0.00	0	0
CLN66 On 20/06/2023 Spot Bond					0.00000	100.74744				0.00	0	0
Total CLN661 SPOT										0.00	0	0
Total For CLN661										0.00	0	0
CLN66 On 20/12/2023 Spot Bond					0.00000	100.78300				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN66 On 20/12/2024 Spot Bond					0.00000	66.87600				0.00	0	0
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN66 On 20/12/2023 Spot Bond					0.00000	79.50300				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN66 On 27/02/2023 Spot Bond					0.00000	100.10889				0.00	0	0
Total CLN665 SPOT										0.00	0	0
Total For CLN665										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.41000	92.97723	9.41000	92.95388				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond					0.00000	100.85745				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1 On 17/08/2021 Spot Bond					0.00000	101.69659				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			9.25500	112.47724	9.25500	112.44943				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			7.14000	104.06716	7.14000	104.04733				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			10.45500	108.27867	10.45500	108.24852				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			7.63500	112.63337	7.63500	112.61031				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			8.29000	102.59354	8.29000	102.57077				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			11.66500	93.08645	11.66500	93.05762				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										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
COT03 On 05/06/2028 Spot Bond			11.75500	91.79511	11.75500	91.76648			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			10.55500	10.55500	10.55500	105.07140			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	101.06360			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	101.27159			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	100.80305			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.95605			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.77341			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	101.06085			0.00	0	0
Total DENG91 SPOT									0.00	0	0
Total For DENG91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG9 On 11/09/2020 Spot Bond					0.00000	101.20215				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	100.75947				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	100.72856				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	101.20217				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	99.86949				0.00	0	0
Total DENG98 SPOT										0.00	0	0
Total For DENG98										0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	99.84227				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	101.55584				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	101.51931				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	100.41619				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DSY02U SPOT										0.00	0	0
Total For DSY02U										0.00	0	0

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			10.55500	10.55500	10.55500	104.04041			0.00	0	500,000,000
Total DSY03 SPOT									0.00	0	500,000,000
Total For DSY03									0.00	0	500,000,000
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY03U SPOT									0.00	0	0
Total For DSY03U									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.79927			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY05U SPOT									0.00	0	0
Total For DSY05U									0.00	0	0
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY06U SPOT									0.00	0	0
Total For DSY06U									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.38500	104.90272	7.38500	104.88193			0.00	0	200,000,000
Total DV2021 SPOT									0.00	0	200,000,000
Total For DV2021									0.00	0	200,000,000
DV23 On 27/02/2023 Spot Bond			7.40500	108.07024	7.40500	108.04865		201,838,085,000.00		27,257,000	1,791,307,400
Total DV23 SPOT								201,838,085,000.00		27,257,000	1,791,307,400
Total For DV23								201,838,085,000.00		27,257,000	1,791,307,400
DV23/R On 27/02/2023 Spot Bond			100.00000	20.27986	100.00000	20.23473			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	20.27986	100.00000	20.23473			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			7.32500	109.47094	7.32500	109.44930			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	101.70411	9.69000	101.67767			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.70411	9.69000	101.67767			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			12.59500	88.70302	12.59500	88.67326			0.00	0	1,500,000,000
Total DV29 SPOT									0.00	0	1,500,000,000
Total For DV29									0.00	0	1,500,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	101.77508	10.10000	101.74753			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.77508	10.10000	101.74753			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	101.01489				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.36647				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	100.08899				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	101.42021				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.55635				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22 On 29/08/2022 Spot Bond					0.00000	101.37260				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	100.29250				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	98.46745				0.00	0	800,000,000
Total DVF24 SPOT										0.00	0	800,000,000
Total For DVF24										0.00	0	800,000,000
DVF25 On 02/04/2024 Spot Bond					0.00000	100.93075				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	101.26226				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	98.95175				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	101.32265				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	101.38851				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.90347				0.00	0	25,000,000,000
Total DVFB26 SPOT										0.00	0	25,000,000,000
Total For DVFB26										0.00	0	25,000,000,000
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.88020				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.87690				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.87385				0.00	0	0
Total DVFB29 SPOT										0.00	0	0
Total For DVFB29										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	83.79301	100.00000	83.61320				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			5.30000	105.22212	5.30000	105.20706				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			6.03400	112.04629	6.03400	112.02799				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			6.86000	106.09139	6.86000	106.07195				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			7.76500	108.28429	7.76500	108.26187				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			5.16000	100.30398	5.16000	100.28130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.85500	90.75800	4.85500	90.73809				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	128.74791	2.25000	128.72871				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			4.94000	125.84106	4.85000	126.61551				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			4.79000	114.45198	4.79000	114.42708				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			4.70000	112.19145	4.70000	112.16729				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			4.82000	102.82527	4.82000	102.80289				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			4.82500	92.61310	4.82500	92.59285				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.74791	2.25000	128.72871				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	127.73710				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	125.71106				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ELN003 SPOT									0.00	0	0
Total For ELN003									0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950			0.00	0	0
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN005 SPOT									0.00	0	0
Total For ELN005									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			6.98000	103.38208	6.98000	103.36267			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			6.83500	104.51207	6.83500	104.49299			0.00	0	10,000,000
Total EMM02 SPOT									0.00	0	10,000,000
Total For EMM02									0.00	0	10,000,000
EMM03 On 04/05/2024 Spot Bond			11.00500	101.67087	11.00500	101.64094			0.00	0	500,000,000
Total EMM03 SPOT									0.00	0	500,000,000
Total For EMM03									0.00	0	500,000,000
EMM04 On 16/05/2028 Spot Bond			12.14500	12.14500	12.14500	95.17704			0.00	0	500,000,000
Total EMM04 SPOT									0.00	0	500,000,000
Total For EMM04									0.00	0	500,000,000
EMM05 On 17/04/2029 Spot Bond			12.19500	12.19500	12.19500	95.08986		7,182,855,000,000.00	589,000,000	1,873,466,600	
Total EMM05 SPOT								7,182,855,000,000.00	589,000,000	1,873,466,600	
Total For EMM05								7,182,855,000,000.00	589,000,000	1,873,466,600	
EMM06 On 23/06/2025 Spot Bond			10.90500	10.90500	10.90500	101.94754		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			10.75500	10.75500	10.75500	102.21966		0.00	0	0	
Total EMM07 SPOT								0.00	0	0	
Total For EMM07								0.00	0	0	
EMM07P On 17/07/2032 Spot Bond			12.52000	12.52000	12.52000	82.06062		0.00	0	0	
Total EMM07P SPOT								0.00	0	0	
Total For EMM07P								0.00	0	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	102.19045		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	102.10316		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.31810				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	101.21176				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.98847				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	101.13671				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	101.35614				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	101.29656				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.13534				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.82158				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	101.36811				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	101.19872				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	101.21658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	101.15846				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	101.15879				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF019 On 07/11/2022 Spot Bond					0.00000	101.76423				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF10U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF11U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF12U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPF13U On 07/11/2020 Spot Bond					0.00000	101.66180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EPFC45 On 12/03/2021 Spot Bond					0.00000	101.28841				0.00	0	0
Total EPFC46 SPOT										0.00	0	0
Total For EPFC46										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.27713				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
EQT007 On 03/06/2022 Spot Bond					0.00000	101.32543				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT001 On 03/06/2024 Spot Bond					0.00000	101.34568				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT004 On 16/04/2025 Spot Bond					0.00000	100.10237				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT021 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	101.62145				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	101.57716				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	101.69223				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	101.58601				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	104.91300	10.00000	104.88500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.80798			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.57716			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	101.63024			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	101.56304			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	101.54176			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			7.14500	109.45114	7.14500	109.43003		414,964,452,000.00	58,077,600	1,909,323,100	
Total ES23 SPOT								414,964,452,000.00	58,077,600	1,909,323,100	
Total For ES23								414,964,452,000.00	58,077,600	1,909,323,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.41459	10.00000	102.38713		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			10.04500	90.79405	10.04500	90.76975		16,037,593,866,000.00	1,596,574,800	39,344,204,000	
Total ES26 SPOT								16,037,593,866,000.00	1,596,574,800	39,344,204,000	
Total For ES26								16,037,593,866,000.00	1,596,574,800	39,344,204,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.44277	7.85000	100.42165		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			12.14500	70.41415	12.18500	70.19067		25,521,085,212,000.00	2,101,365,600	7,060,806,800	
Total ES33 SPOT								25,521,085,212,000.00	2,101,365,600	7,060,806,800	
Total For ES33								25,521,085,212,000.00	2,101,365,600	7,060,806,800	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.78335	7.50000	100.76318		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.39000	70.78716	12.39000	70.76392		14,384,115,984,000.00	1,160,945,600	10,164,721,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES42 SPOT									14,384,115,984,000.00	1,160,945,600	10,164,721,800
Total For ES42									14,384,115,984,000.00	1,160,945,600	10,164,721,800
ES42/R On 25/04/2042 Spot Bond			8.50000	99.95452	8.50000	99.93179			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.08812			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	101.14249			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.28217			0.00	0	25,000,000
Total EXX05 SPOT									0.00	0	25,000,000
Total For EXX05									0.00	0	25,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.85751			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	13.11123	100.00000	13.07876			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	21.27487	100.00000	21.22219			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
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.69840				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.18473				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	101.55337				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	101.59003				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	101.63424				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	99.88410				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.28479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.62774				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	103.10455				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	102.26017				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			7.20500	7.20500	7.20500	106.80070				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	101.02658				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	103.63958				0.00	200,000,000	100,000,000
Total FRB17 SPOT										0.00	200,000,000	100,000,000
Total For FRB17										0.00	200,000,000	100,000,000
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	102.68152				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			8.35500	103.96225	8.35500	103.93901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.24428				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	105.29453				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	101.91044				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	100.14334				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	99.18597				0.00	0	1,601,340,000
Total FRB24 SPOT										0.00	0	1,601,340,000
Total For FRB24										0.00	0	1,601,340,000
FRB25 On 19/09/2024 Spot Bond					0.00000	97.44984				0.00	8,277,000,000	5,519,330,000
Total FRB25 SPOT										0.00	8,277,000,000	5,519,330,000
Total For FRB25										0.00	8,277,000,000	5,519,330,000
FRB26 On 03/06/2024 Spot Bond					0.00000	97.09746				0.00	1,000,000,000	1,000,000,000
Total FRB26 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRB26										0.00	1,000,000,000	1,000,000,000
FRB27 On 03/06/2026 Spot Bond			10.60500	102.09814	10.60500	102.06931				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.87500	163.43033	2.87500	163.40319				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			3.31000	3.31000	3.31000	303.15678				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			4.60000	4.60000	4.60000	131.32147				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.71000	174.18789	4.71000	174.15046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.87000	4.87000	4.87000	92.33652				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	201.89330				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			5.10500	87.11828	5.10500	87.09864				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			5.20500	87.38421	5.20500	87.36421				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			5.92000	5.92000	5.92000	96.13783				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			8.69000	8.69000	8.69000	68.18318				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			8.80000	8.80000	8.80000	67.19459				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.45000	5.45000	5.45000	126.47236				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	49.92033				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	104.91300	10.00000	104.88500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	101.63266				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.83599				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.58500	161.46510	3.58500	161.43518				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.60416				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.44500	159.12573	4.44500	159.09257				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	101.28436				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	88.41216				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	89.20757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	91.22496				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	100.09019				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	100.08913				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	100.06831				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	90.03688				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	100.06804				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	101.99875				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	101.11404				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	101.92951				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	101.80546				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	100.37299				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	100.38398				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	100.45687				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	102.68780				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	104.63141				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 30/01/2023 Spot Bond					0.00000	102.01743				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.15757				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	104.65214	9.80000	104.62464				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	101.16220				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	101.16442				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	101.30189				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 21/11/2022 Spot Bond					0.00000	101.54253				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	100.90650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.68630				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	100.22558				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	102.13067				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.91068				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.85435				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.83266				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	102.02734				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	99.88247				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.77969				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	100.02965				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	100.02911				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.71740				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	101.73593				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.50363				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	100.99526				0.00	1,246,363,600	623,181,800
Total FRC299 SPOT										0.00	1,246,363,600	623,181,800
Total For FRC299										0.00	1,246,363,600	623,181,800
FRC299 On 25/04/2023 Spot Bond					0.00000	100.89525				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	102.29645				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	101.97213				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	101.62928				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	100.61572				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	102.07305				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	101.38365				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	101.56369				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	101.84532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	100.82195				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	100.89575				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	100.72000				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	98.89000				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	100.95088				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	106.68000				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	73.99931				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	101.15672				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	102.01172				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	91.73659				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	100.95077				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32: On 24/10/2020 Spot Bond					0.00000	99.96628				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	101.06435				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	100.96503				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC32: On 20/06/2026 Spot Bond					0.00000	100.90184				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32: On 02/04/2024 Spot Bond					0.00000	100.59079				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32: On 20/12/2022 Spot Bond					0.00000	100.95092				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC32: On 30/09/2022 Spot Bond					0.00000	100.62919				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32: On 27/12/2022 Spot Bond					0.00000	101.41468				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC32: On 06/11/2023 Spot Bond					0.00000	101.84165				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC33: On 15/10/2022 Spot Bond					0.00000	100.12061				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC33: On 02/02/2021 Spot Bond					0.00000	101.32973				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC33: On 02/02/2021 Spot Bond					0.00000	101.32973				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC33: On 14/05/2024 Spot Bond					0.00000	101.46016				0.00	0	0
Total FRC333 SPOT										0.00	0	0
Total For FRC333										0.00	0	0
FRC33: On 05/03/2021 Spot Bond					0.00000	101.21931				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC33: On 31/05/2024 Spot Bond					0.00000	101.23543				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC33: On 13/09/2021 Spot Bond					0.00000	100.83010				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC33: On 25/04/2023 Spot Bond					0.00000	99.87476				0.00	0	0
Total FRC337 SPOT										0.00	0	0
Total For FRC337										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.22500	4.22500	4.22500	159.68759				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			4.16500	4.16500	4.16500	159.85037				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			4.14500	4.14500	4.14500	159.90468				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD17: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20: On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23: On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.49500	84.17123	5.49500	84.15152				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			4.75500	103.81710	4.75500	103.79460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.82524				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.87816				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	101.43646				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.82870				0.00	0	31,730,000,000
Total FRJ22 SPOT										0.00	0	31,730,000,000
Total For FRJ22										0.00	0	31,730,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.94359				0.00	0	580,000,000
Total FRJ23 SPOT										0.00	0	580,000,000
Total For FRJ23										0.00	0	580,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.29519				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	101.06615				0.00	0	3,300,000,000
Total FRJ25 SPOT										0.00	0	3,300,000,000
Total For FRJ25										0.00	0	3,300,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.19212				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.03428				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	99.15811				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS011U SPOT										0.00	0	0
Total For FRS011U										0.00	0	0
FRS021 On 13/05/2021 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 FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10(On 15/01/2024 Spot Bond			4.39300	4.39300	4.39300	108.36491				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.67500	4.67500	4.67500	104.93033				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	100.25147				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	99.98538				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			4.81500	102.97503	4.81500	102.95255				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10(On 07/12/2033 Spot Bond			4.85000	205.08491	4.85000	205.04008				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.95500	101.04218	4.95500	101.01975				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11(On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	204.40592				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11(On 31/01/2025 Spot Bond			5.00000	129.04232	5.00000	129.01351				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.70500	119.98752	3.70500	119.96491				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.95500	101.04218	4.95500	101.01975				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			5.00000	201.93828	5.00000	201.89330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			5.05000	200.90256	5.05000	200.85758				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			4.53000	164.30216	4.53000	131.73020				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			5.08000	200.28429	5.08000	200.23929				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.95500	101.04218	4.95500	101.01975				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.36000	166.49024	5.36000	166.45157				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			5.70500	91.40923	5.70500	91.38710				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			5.25000	167.76515	5.25000	167.72667				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			5.31000	167.06836	5.31000	167.02978				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			5.59000	190.12401	5.59000	190.07870				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 31/01/2038 Spot Bond			5.63500	92.25927	5.63500	92.23711				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			4.95500	4.95500	4.95500	101.01975				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			4.95500	101.04218	4.95500	101.01975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			5.12000	169.28629	5.12000	169.24806				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			5.36000	194.62532	5.36000	194.58013				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.25000	167.76515	5.25000	167.72667				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.25000	167.76515	5.25000	167.72667				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			5.54000	164.42781	5.54000	164.38883				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			5.30000	127.34243	5.30000	127.31298				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.28500	162.29169	3.28500	162.26294				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			5.60000	163.74686	5.60000	163.70778				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			5.64000	163.29467	5.64000	163.25551				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			5.27000	127.51126	5.27000	127.48188				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.06000	169.99367	5.06000	169.95554				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			5.65000	5.65000	5.65000	163.14268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	17.29022				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	18.69114				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	20.42181				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	23.46612				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	15.84284				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	17.03556				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	18.49702				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	21.08834				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	14.66306				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	14.60412				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	13.33048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17(On 01/08/2022 Spot Bond					0.00000	18.58430				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17(On 16/10/2022 Spot Bond					0.00000	100.10196				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17(On 16/10/2024 Spot Bond					0.00000	100.11086				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17(On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17(On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	17.07247				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	17.07246				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17(On 19/07/2024 Spot Bond					0.00000	19.38499				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS18(On 18/09/2023 Spot Bond					0.00000	101.07715				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18(On 27/09/2025 Spot Bond					0.00000	100.77374				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18(On 04/10/2021 Spot Bond					0.00000	103.43284				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18(On 16/11/2023 Spot Bond					0.00000	108.95471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	123.44519				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	139.29097				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	117.00916				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/06/2026 Spot Bond					0.00000	31.57693				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	51.66383				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	101.72453				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	119.08818				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	101.88225				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	101.75449				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	101.48130				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 11/09/2020 Spot Bond					0.00000	98.96260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	99.64914				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	100.38880				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	102.14402				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	115.64194				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	101.58289				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	198.37768				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS211 On 04/09/2020 Spot Bond					0.00000	105.49461				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS212 On 03/09/2021 Spot Bond					0.00000	104.75794				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS213 On 04/03/2021 Spot Bond					0.00000	98.61831				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS215 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS216 SPOT										0.00	0	0
Total For FRS216										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	305.12482				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			3.00000	3.00000	3.00000	306.21390				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.72000	3.72000	3.72000	299.17049				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			3.07500	162.87360	3.07500	162.84568				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.98287				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.77500	163.70963	2.77500	163.68289				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.85761				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			4.65500	97.26075	4.65500	97.23991				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			4.37000	69.77111	4.37000	101.44474				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			4.42000	4.42000	4.42000	132.37543				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			4.49000	4.49000	4.49000	131.96440				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			3.91000	3.91000	3.91000	297.34491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			6.14500	101.62054	6.14500	101.60388				0.00	0	5,000,000
Total FRX20 SPOT										0.00	0	5,000,000
Total For FRX20										0.00	0	5,000,000
FRX23 On 28/02/2023 Spot Bond			7.23500	7.23500	7.23500	102.42375				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			8.84500	111.05501	8.84500	111.02876				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			8.90500	105.81813	8.90500	105.79281				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			9.61500	100.01654	9.61500	99.99089				0.00	0	3,000,000,000
Total FRX26 SPOT										0.00	0	3,000,000,000
Total For FRX26										0.00	0	3,000,000,000
FRX27 On 07/03/2027 Spot Bond			8.99500	107.30824	8.99500	107.28259				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.47500	106.05545	9.47500	106.02848				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			10.83500	95.74854	10.83500	95.72079				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			11.14500	91.38958	11.14500	91.36235				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			10.74000	99.18523	10.74000	99.15689				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			12.67500	65.02066	12.67500	64.99883				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
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
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.87582				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	101.74531				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	101.49946				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	101.41003				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	101.45727				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	101.48595				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.49438				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.76212				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.90550				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	101.20580				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	103.46089				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	101.36037				0.00	200,000,000	100,000,000
Total GH5A21 SPOT										0.00	200,000,000	100,000,000
Total For GH5A21										0.00	200,000,000	100,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	103.33379				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	103.45399				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	104.27852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB34U SPOT										0.00	0	0
Total For GRB34U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.47000	102.34712	4.47000	102.32579				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	103.42224				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	102.33779				0.00	380,000,000	360,000,000
Total GRT11 SPOT										0.00	380,000,000	360,000,000
Total For GRT11										0.00	380,000,000	360,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	100.87228				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.05899				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.06175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			7.23000	109.01590	7.23000	108.99475			342,055,131,900,000.00	47,310,530,000	8,517,130,000
Total GRT17 SPOT									12,055,131,900,000.00	47,310,530,000	8,517,130,000
Total For GRT17									12,055,131,900,000.00	47,310,530,000	8,517,130,000
GRT19 On 14/03/2022 Spot Bond					0.00000	101.61780			0.00	500,000,000	500,000,000
Total GRT19 SPOT									0.00	500,000,000	500,000,000
Total For GRT19									0.00	500,000,000	500,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.61983			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			10.55500	98.07305	10.55500	98.04550			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	100.09890			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	101.37224			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.72183			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	101.60094			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	102.53264			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	100.78164			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	101.14300			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	101.16619			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.60924				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	101.36093				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	98.64646				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	96.92320				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	98.80643				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	99.09253				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	100.62405				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	99.87319				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	101.47749				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	101.69694				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	101.53997				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRT43 On 24/03/2025 Spot Bond					0.00000	100.74004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT43 SPOT										0.00	0	0
Total For GRT43										0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	100.75574				0.00	0	0
Total GRT44 SPOT										0.00	0	0
Total For GRT44										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H10T1 On 26/02/2023 Spot Bond					0.00000	101.34143				0.00	0	0
Total H10T1 SPOT										0.00	0	0
Total For H10T1										0.00	0	0
H10T2 On 30/09/2022 Spot Bond					0.00000	100.65204				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T4U SPOT										0.00	0	0
Total For H6T4U										0.00	0	0
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T6U SPOT										0.00	0	0
Total For H7T6U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.26963				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.38377				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	100.38615				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	100.77953				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	99.64434				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	101.20900				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	101.42898				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	101.25398				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	104.91300	10.00000	104.88500				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.64590				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	100.62510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	100.61924				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			5.08000	103.44960	5.08000	103.43540				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	82.49865	100.00000	82.32124				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.62000	300.19258	3.62000	300.13684				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			3.81000	3.81000	3.81000	302.27158				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			4.82500	75.88261	4.82500	93.53394				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			12.21500	82.27105	12.21500	82.24426				0.00	0	350,000,000
Total HWAY34 SPOT										0.00	0	350,000,000
Total For HWAY34										0.00	0	350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.12962	100.00000	11.10485				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			12.19500	81.88669	12.19500	81.86006		73,170,000,000,000.00		6,000,000,000	5,620,000,000	
Total HWAY35 SPOT								'3,170,000,000,000.00		6,000,000,000	5,620,000,000	
Total For HWAY35								'3,170,000,000,000.00		6,000,000,000	5,620,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.12914	100.00000	11.10438				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	100.36713				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	100.03870				0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF12 SPOT									0.00	0	50,000,000
Total For HWF12									0.00	0	50,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	101.36829			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	104.91300	10.00000	104.88500			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.90000	135.50123	3.85000	135.77737		067,559,090,000,000.00	273,733,100,000	343,523,390,000	
Total I2025 SPOT								7,559,090,000,000.00	273,733,100,000	343,523,390,000	
Total For I2025								7,559,090,000,000.00	273,733,100,000	343,523,390,000	
I2029 On 31/03/2029 Spot Bond			4.00000	99.00341	4.00000	98.98400		542,116,856,000,000.00	135,529,214,000	87,470,307,000	
Total I2029 SPOT								2,116,856,000,000.00	135,529,214,000	87,470,307,000	
Total For I2029								2,116,856,000,000.00	135,529,214,000	87,470,307,000	
I2033 On 28/02/2033 Spot Bond			3.99500	99.08104	3.99500	99.06177		98,050,510,666,000.00	24,543,306,800	90,637,306,800	
Total I2033 SPOT								8,050,510,666,000.00	24,543,306,800	90,637,306,800	
Total For I2033								8,050,510,666,000.00	24,543,306,800	90,637,306,800	
I2038 On 31/01/2038 Spot Bond			4.16000	112.63419	4.05500	114.25955		054,390,230,400,000.00	253,459,190,000	283,651,795,000	
Total I2038 SPOT								4,390,230,400,000.00	253,459,190,000	283,651,795,000	
Total For I2038								4,390,230,400,000.00	253,459,190,000	283,651,795,000	
I2046 On 31/03/2046 Spot Bond			4.10500	103.39156	4.10500	103.37101		403,274,012,350,000.00	341,845,070,000	158,387,235,000	
Total I2046 SPOT								3,274,012,350,000.00	341,845,070,000	158,387,235,000	
Total For I2046								3,274,012,350,000.00	341,845,070,000	158,387,235,000	
I2050 On 31/12/2050 Spot Bond			4.20000	105.08156	4.20500	104.96053		057,560,881,600,000.00	489,895,448,000	373,314,732,922	
Total I2050 SPOT								7,560,881,600,000.00	489,895,448,000	373,314,732,922	
Total For I2050								7,560,881,600,000.00	489,895,448,000	373,314,732,922	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB121U SPOT								0.00	0	0	
Total For IB121U								0.00	0	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.44041				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			7.17000	7.17000	7.17000	107.36211				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	101.31654				0.00	1,200,000,000	1,200,000,000
Total IBL102 SPOT										0.00	1,200,000,000	1,200,000,000
Total For IBL102										0.00	1,200,000,000	1,200,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.11837				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.86983				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.57000	300.67688	3.57000	300.62143				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.04178				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	101.49112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.45134				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	101.76848				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	101.48948				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	100.76846				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	99.97106				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	101.55951				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	100.37131				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	101.70234				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	101.60615				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.37561				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	101.56347				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	100.20935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.62094				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	101.70677				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	101.10621				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	100.01773				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	101.47986				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	101.42472				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	100.01611				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	100.01646				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	101.53200				0.00	0	0
Total IBL140 SPOT										0.00	0	0
Total For IBL140										0.00	0	0
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	101.31415				0.00	0	0
Total IBL141 SPOT										0.00	0	0
Total For IBL141										0.00	0	0
IBL142 On 20/02/2022 Spot Bond					0.00000	101.46060				0.00	0	0
Total IBL142 SPOT										0.00	0	0
Total For IBL142										0.00	0	0
IBL143 On 11/03/2021 Spot Bond					0.00000	101.11427				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL143 SPOT										0.00	0	0
Total For IBL143										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	101.06259				0.00	0	0
Total IBL145 SPOT										0.00	0	0
Total For IBL145										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.80500	2.80500	2.80500	163.59891				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.91300	10.00000	104.88500				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			6.99000	102.56614	6.99000	102.54688				0.00	0	1,100,000
Total IBL50 SPOT										0.00	0	1,100,000
Total For IBL50										0.00	0	1,100,000
IBL60 On 17/02/2024 Spot Bond			7.81500	109.76056	7.81500	109.73744				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	100.16738				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.92500	163.29092	2.92500	163.26358				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.80545				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.89405				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			7.65500	109.61464	7.65500	109.59202				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.40006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.09500	107.66294	7.09500	107.64231				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	52.10727	100.00000	51.99131				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.54268				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	102.10418				0.00	200,000,000	200,000,000
Total IBL95 SPOT										0.00	200,000,000	200,000,000
Total For IBL95										0.00	200,000,000	200,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	102.12567				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	10.61195	100.00000	10.58833				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			6.64500	100.82913	6.64500	100.81137				0.00	0	100,000,000
Total IDCG03 SPOT										0.00	0	100,000,000
Total For IDCG03										0.00	0	100,000,000
IDCG06 On 24/11/2024 Spot Bond			9.75500	103.20192	9.75500	103.17492				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	101.96489				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			11.04500	106.37899	11.04500	106.38454				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.31341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.35500	106.20074	10.35500	106.17145				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	100.21528				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.25512				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	101.62092				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	102.32811				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	99.34082				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	101.72217				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	101.12002				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	101.49891				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	100.98762				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	101.01586				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	101.08829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG2 On 29/01/2027 Spot Bond					0.00000	99.88413				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.08045				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.40660	100.00000	6.39242				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			9.25500	101.21859	9.25500	101.19357				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			6.91000	101.93324	6.91000	101.91433				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.91300	10.00000	104.88500				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	101.40165				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.97124				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	103.03707				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	89.47787				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.53422				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	100.86544				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	103.27800				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			8.35500	105.85300	8.35500	105.82920				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	104.35899				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.91300	10.00000	104.88500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.32837				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	101.17391				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	101.09268				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	100.75446				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	100.76255				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	100.77064				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.61842				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	101.09402				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.81903				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	100.12201				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	101.73756				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.75696				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	100.74115				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	99.95923				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	100.62045				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	101.16983				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	101.71002				0.00	0	0
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	100.62473	2.75000	100.61718				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			7.21000	146.62753	7.21000	146.58630				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.79023				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			8.35500	105.56620	8.35500	105.54246				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	102.69217				0.00	0	700,000,000
Total IV035 SPOT										0.00	0	700,000,000
Total For IV035										0.00	0	700,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	102.83815				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.97053				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			5.02500	5.02500	5.02500	157.53764				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	102.50130				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			9.17500	104.47008	9.17500	104.44462				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.68366				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			9.19000	9.19000	9.19000	110.00114				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	99.81746				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			3.72500	161.08122	3.72500	161.05077				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	101.72754				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV046 SPOT										0.00	0	500,000,000
Total For IV046										0.00	0	500,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.13755				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total IV170U SPOT										0.00	0	10,000,000,000
Total For IV170U										0.00	0	10,000,000,000
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV171U SPOT										0.00	0	0
Total For IV171U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.91000	160.27954	5.91000	160.24000				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA992 On 23/04/2020 Spot Bond			5.05000	5.05000	5.05000	99.91706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA992 SPOT										0.00	0	0
Total For IVA992										0.00	0	0
IVA993 On 30/04/2020 Spot Bond			5.05000	5.05000	5.05000	99.82046				0.00	0	0
Total IVA993 SPOT										0.00	0	0
Total For IVA993										0.00	0	0
IVA994 On 07/05/2020 Spot Bond			5.05000	5.05000	5.05000	99.72405				0.00	0	0
Total IVA994 SPOT										0.00	0	0
Total For IVA994										0.00	0	0
IVA995 On 14/05/2020 Spot Bond			5.05000	5.05000	5.05000	99.62783				0.00	0	0
Total IVA995 SPOT										0.00	0	0
Total For IVA995										0.00	0	0
IVA996 On 20/05/2020 Spot Bond			5.05000	5.05000	5.05000	99.54550				0.00	0	0
Total IVA996 SPOT										0.00	0	0
Total For IVA996										0.00	0	0
IVA997 On 25/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.47185				0.00	0	0
Total IVA997 SPOT										0.00	0	0
Total For IVA997										0.00	0	0
IVA998 On 04/06/2020 Spot Bond			5.10000	5.10000	5.10000	99.33378				0.00	0	0
Total IVA998 SPOT										0.00	0	0
Total For IVA998										0.00	0	0
IVA999 On 11/06/2020 Spot Bond			5.10000	5.10000	5.10000	99.23737				0.00	0	0
Total IVA999 SPOT										0.00	0	0
Total For IVA999										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.91300	10.00000	104.88500				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	100.66135				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			12.35500	98.88506	12.35500	98.85249				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.91781				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			7.67000	108.76802	7.67000	108.74565				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.68988				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.69914				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.69297				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.69190				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			7.32000	106.65766	7.32000	106.63659				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	101.53847				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	101.13886				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	102.14042				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	96.12909				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	99.95033				0.00	660,000,000	330,000,000
Total IVC135 SPOT										0.00	660,000,000	330,000,000
Total For IVC135										0.00	660,000,000	330,000,000
IVC136 On 22/08/2021 Spot Bond					0.00000	102.50903				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.50511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	98.00337				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	101.35248				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	101.26161				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	101.30779				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	100.74642				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	102.06122				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	101.97819				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	101.28767				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	101.70350				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.00000				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 IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.70783				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	101.73294				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	101.58599				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	101.10247				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	100.76624				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	100.71837				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC169 On 19/02/2021 Spot Bond					0.00000	101.40790				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF80U SPOT										0.00	0	0
Total For IVF80U										0.00	0	0
IVZ001 On 18/06/2020 Spot Bond			5.10000	5.10000	5.10000	99.14114				0.00	0	0
Total IVZ001 SPOT										0.00	0	0
Total For IVZ001										0.00	0	0
IVZ002 On 09/07/2020 Spot Bond			5.15000	5.15000	5.15000	98.84246				0.00	0	0
Total IVZ002 SPOT										0.00	0	0
Total For IVZ002										0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.95543				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	100.68679				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			7.02500	104.42663	7.02500	104.40693				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	101.52708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01(On 15/09/2020 Spot Bond					0.00000	101.21194				0.00	0	25,000,000
Total KAP010 SPOT										0.00	0	25,000,000
Total For KAP010										0.00	0	25,000,000
KAP01(On 01/12/2022 Spot Bond					0.00000	101.39952				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP01(On 24/05/2022 Spot Bond					0.00000	101.55364				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP01(On 19/07/2024 Spot Bond					0.00000	100.03112				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP01(On 01/11/2024 Spot Bond					0.00000	96.40502				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP01(On 29/04/2022 Spot Bond					0.00000	99.32605				0.00	0	0
Total KAP016 SPOT										0.00	0	0
Total For KAP016										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.65602				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00(On 05/08/2020 Spot Bond					0.00000	102.93755				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			10.34500	115.95951	10.34500	115.92738				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	102.91052				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.46302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			7.35500	109.30620	7.35500	109.28464				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	101.67364				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.96675				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			8.21500	107.98485	8.21500	107.96110				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	101.00584				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	101.98829				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			11.48500	99.87408	11.48500	99.84345				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			7.51500	109.67038	7.51500	109.64827				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	100.78633				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	101.38451				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.76937				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	100.74892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	101.01728				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	100.70722				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	100.75993				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	101.55943				0.00	0	0
Total LBK38 SPOT										0.00	0	0
Total For LBK38										0.00	0	0
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK39U SPOT										0.00	0	0
Total For LBK39U										0.00	0	0
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK40U SPOT										0.00	0	0
Total For LBK40U										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			6.80500	102.42466	6.80500	102.40596				0.00	0	990,000
Total LGL04 SPOT										0.00	0	990,000
Total For LGL04										0.00	0	990,000
LGL05 On 12/12/2021 Spot Bond					0.00000	103.05995				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			7.70500	105.99191	7.70500	105.97002				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	102.42757				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	101.80546				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	101.25857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	99.39337				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC15U SPOT										0.00	0	0
Total For LHC15U										0.00	0	0
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC16U SPOT										0.00	0	0
Total For LHC16U										0.00	0	0
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC17U SPOT										0.00	0	0
Total For LHC17U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.48706				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	102.20509				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	102.46772				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	101.50402				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	99.82201				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	101.80520				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	101.83621				0.00	80,000,000	40,000,000
Total LOM04 SPOT										0.00	80,000,000	40,000,000
Total For LOM04										0.00	80,000,000	40,000,000
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.51122				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.54494				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.57022				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 14/05/2020 Spot Bond					0.00000	99.51283				0.00	0	0
Total MAQ186 SPOT										0.00	0	0
Total For MAQ186										0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.49488				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.09870				0.00	0	3,000,000,000
Total MBF059 SPOT										0.00	0	3,000,000,000
Total For MBF059										0.00	0	3,000,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	101.06990				0.00	0	450,000,000
Total MBF061 SPOT										0.00	0	450,000,000
Total For MBF061										0.00	0	450,000,000
MBF06 On 07/06/2020 Spot Bond					0.00000	101.12131				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	101.22438				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06 On 30/09/2020 Spot Bond					0.00000	100.63985				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06 On 30/09/2022 Spot Bond					0.00000	100.12053				0.00	0	20,000,000,000
Total MBF065 SPOT										0.00	0	20,000,000,000
Total For MBF065										0.00	0	20,000,000,000
MBP03 On 26/05/2020 Spot Bond					0.00000	101.37188				0.00	0	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	99.81648				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	101.62191				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	101.42463				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	100.36981				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	99.91284				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	99.91186				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	100.67969				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	100.68669				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	101.36736				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	101.36416				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	100.67971				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	100.68672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	101.38844				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MBP05 On 12/03/2023 Spot Bond					0.00000	101.11246				0.00	0	0
Total MBP051 SPOT										0.00	0	0
Total For MBP051										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	119.08123				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			6.90500	103.70902	6.90500	103.68988				0.00	0	0
Total MMIG02 SPOT										0.00	0	0
Total For MMIG02										0.00	0	0
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.58345				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.81500	11.81500	11.81500	100.14602				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			7.78500	108.46928	7.78500	108.44652			155,700,000,000,000.00	20,000,000,000	6,050,000,000	
Total MMIG05 SPOT									5,700,000,000,000.00	20,000,000,000	6,050,000,000	
Total For MMIG05									5,700,000,000,000.00	20,000,000,000	6,050,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.03438				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	97.81041				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	99.94583				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			9.88500	100.56017	9.88500	100.53366				0.00	0	1,330,000
Total MML02 SPOT										0.00	0	1,330,000
Total For MML02										0.00	0	1,330,000
MQB00 On 28/08/2023 Spot Bond					0.00000	119.20514				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.60201				0.00	800,000,000	800,000,000
Total MTN06 SPOT										0.00	800,000,000	800,000,000
Total For MTN06										0.00	800,000,000	800,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.77482				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	100.74128				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	101.06850				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	101.62563				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.82907				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.95150				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.32470				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	101.69831				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.73754				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	101.38569				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	101.42079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.26638				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	101.22854				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	101.01034				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.61875				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	101.14514				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.51928				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	101.50357				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	101.50357				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.87654				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.89853				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.85299				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.00390				0.00	600,000,000	500,000,000
Total N6F26 SPOT										0.00	600,000,000	500,000,000
Total For N6F26										0.00	600,000,000	500,000,000
N6G26 On 22/03/2021 Spot Bond					0.00000	101.98180				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.78456				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.91529				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	101.02622				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	101.12807				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			7.66500	104.89558	7.66500	104.87391				0.00	0	5,000,000,000
Total NAM01 SPOT										0.00	0	5,000,000,000
Total For NAM01										0.00	0	5,000,000,000
NAM02 On 29/06/2020 Spot Bond			6.45500	103.57031	6.45500	103.55220				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			7.75500	108.79767	7.75500	108.77494			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.78500	101.10272	10.78500	101.07356			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.25207			0.00	0	0
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	102.01192			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.86093			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	99.91319			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	99.91106			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			6.87000	104.76829	6.87000	104.74885			0.00	0	2,520,000
Total NBK11A SPOT									0.00	0	2,520,000
Total For NBK11A									0.00	0	2,520,000
NBK12 On 19/03/2021 Spot Bond			5.98500	103.82919	5.98500	103.81255			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	100.87564	9.38000	100.85051			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			7.55500	108.14970	7.55500	108.12792			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			6.37000	106.27785	6.37000	106.25963			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/On 11/02/2022 Spot Bond			6.62000	105.35182	6.62000	105.33297			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			9.18500	102.78913	9.18500	102.76378			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/On 22/04/2026 Spot Bond			9.38500	102.57356	9.38500	102.54786			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			6.51500	103.90668	6.51500	103.88827			0.00	0	200,000,000
Total NBK18A SPOT									0.00	0	200,000,000
Total For NBK18A									0.00	0	200,000,000
NBK19/On 01/06/2022 Spot Bond			7.15000	108.56908	7.15000	108.54824			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			9.38500	108.51109	9.38500	108.48391			0.00	0	1,190,000
Total NBK20A SPOT									0.00	0	1,190,000
Total For NBK20A									0.00	0	1,190,000
NBK20I On 25/06/2021 Spot Bond					0.00000	101.08088			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			10.31500	104.26266	10.31500	104.23384			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			7.13500	111.09050	7.13500	111.06910		214,050,000,000,000.00	30,000,000,000	10,000,000,000	
Total NBK22A SPOT								14,050,000,000,000.00	30,000,000,000	10,000,000,000	
Total For NBK22A								14,050,000,000,000.00	30,000,000,000	10,000,000,000	
NBK23/On 19/11/2025 Spot Bond			10.07500	107.11626	10.07500	107.08734		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	
Total For NBK23A								0.00	0	0	
NBK24/On 19/11/2027 Spot Bond			10.05500	109.25777	10.05500	109.22832		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	101.68580		0.00	0	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
Total NBK24B SPOT										0.00	0	200,000,000
Total For NBK24B										0.00	0	200,000,000
NBK25/On 17/02/2023 Spot Bond			7.45500	7.45500	7.45500	109.90269				0.00	0	475,000,000
Total NBK25A SPOT										0.00	0	475,000,000
Total For NBK25A										0.00	0	475,000,000
NBK25I On 12/02/2025 Spot Bond					0.00000	101.28413				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	22.97473	100.00000	22.92359				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.98520				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			10.36500	108.50499	10.36500	108.47487				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			7.09500	110.59884	7.09500	110.57766				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.94340				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			10.18500	103.79604	10.18500	103.76772				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			7.09000	109.92827	7.09000	109.90722				0.00	0	1,530,000
Total NBK30A SPOT										0.00	0	1,530,000
Total For NBK30A										0.00	0	1,530,000
NBK30I On 18/02/2021 Spot Bond					0.00000	101.92040				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			7.40500	110.43525	7.40500	110.41319				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	102.04896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.63982				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.53682				0.00	440,000,000	220,000,000
Total NBK35B SPOT										0.00	440,000,000	220,000,000
Total For NBK35B										0.00	440,000,000	220,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	106.42288				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	102.11452				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			11.58000	11.58000	11.58000	60.96510				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	105.50882				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.27179				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	102.25795				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.70947				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	102.32795				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	102.69068				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	101.91925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.72312				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.26061				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	100.61500				0.00	0	500,000,000
Total NBK50B SPOT										0.00	0	500,000,000
Total For NBK50B										0.00	0	500,000,000
NBK51I On 21/02/2022 Spot Bond					0.00000	101.59196				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.30368				0.00	0	200,000,000
Total NBK52B SPOT										0.00	0	200,000,000
Total For NBK52B										0.00	0	200,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.17075				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.52921				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	0.00000				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK5 On 01/08/2022 Spot Bond					0.00000	101.73388				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBK5 On 01/08/2024 Spot Bond					0.00000	101.76408				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBK5 On 01/08/2026 Spot Bond					0.00000	100.95516				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBK5 On 01/08/2029 Spot Bond					0.00000	101.07617				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.39861				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.65056				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.33783				0.00	0	0
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.84426				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.75000	100.68286	10.75000	100.65421				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83981				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.78500	100.02770	10.78500	99.99915				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.84426				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.85125				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.86015				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.82921			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	101.51150			0.00	0	0
Total NDAL01 SPOT									0.00	0	0
Total For NDAL01									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED05U SPOT									0.00	0	0
Total For NED05U									0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED06U SPOT									0.00	0	0
Total For NED06U									0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED07U SPOT									0.00	0	0
Total For NED07U									0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED08U SPOT									0.00	0	0
Total For NED08U									0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED09U SPOT									0.00	0	0
Total For NED09U									0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED10U SPOT									0.00	0	0
Total For NED10U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.17177			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			6.65500	104.33243	6.65500	104.31364		62,889,750,000,000.00	9,450,000,000	7,755,000,000	
Total NED20 SPOT								2,889,750,000,000.00	9,450,000,000	7,755,000,000	
Total For NED20								2,889,750,000,000.00	9,450,000,000	7,755,000,000	
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.00327			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	105.62031			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET53 On 17/04/2021 Spot Bond					0.00000	100.32865			0.00	0	0
Total NET53 SPOT									0.00	0	0
Total For NET53									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	102.28429			0.00	0	7,223,600,000
Total NGL01 SPOT									0.00	0	7,223,600,000
Total For NGL01									0.00	0	7,223,600,000
NGL02 On 15/03/2022 Spot Bond					0.00000	101.17176			0.00	0	0
Total NGL02 SPOT									0.00	0	0
Total For NGL02									0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.75944			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	99.78523			0.00	0	128,000,000
Total NGL04 SPOT									0.00	0	128,000,000
Total For NGL04									0.00	0	128,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	100.69595			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL06 On 01/12/2023 Spot Bond					0.00000	102.56712			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	100.49585			0.00	0	0
Total NGL07 SPOT									0.00	0	0
Total For NGL07									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	107.07413			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	97.55825			0.00	0	1,760,000
Total NGLT1B SPOT									0.00	0	1,760,000
Total For NGLT1B									0.00	0	1,760,000
NGT10: On 25/03/2024 Spot Bond					0.00000	97.45817			0.00	0	500,000,000
Total NGT103 SPOT									0.00	0	500,000,000
Total For NGT103									0.00	0	500,000,000
NGT10: On 15/01/2025 Spot Bond					0.00000	96.51439			0.00	0	2,150,000
Total NGT104 SPOT									0.00	0	2,150,000
Total For NGT104									0.00	0	2,150,000
NGT10: On 22/05/2025 Spot Bond					0.00000	97.99850			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	104.91300	10.00000	104.88500			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	106.02454	13.50000	105.98650			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	100.12823			0.00	460,000,000	230,000,000
Total NHM006 SPOT									0.00	460,000,000	230,000,000
Total For NHM006									0.00	460,000,000	230,000,000
NHM00 On 16/04/2022 Spot Bond					0.00000	100.13597			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	99.89206			0.00	0	0
Total NHM008 SPOT									0.00	0	0
Total For NHM008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 26/04/2022 Spot Bond					0.00000	99.87060				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	101.59796				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	101.81058				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	101.36881				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	101.27881				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	101.68810				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	101.32020				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			5.05000	5.05000	5.05000	200.85758				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			4.62000	4.62000	4.62000	175.24817				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			4.60500	4.60500	4.60500	131.29233				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			4.84000	4.84000	4.84000	92.55723				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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI38	On	31/01/2038	Spot Bond			4.95500	4.95500	4.95500	101.01975			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			4.71000	4.71000	4.71000	130.68209			0.00	0	0
Total NILB11 SPOT												0.00	0	0
Total For NILB11												0.00	0	0
NILB12	On	07/12/2033	Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
Total NILB12 SPOT												0.00	0	0
Total For NILB12												0.00	0	0
NILB13	On	31/01/2025	Spot Bond			5.10000	5.10000	5.10000	128.44380			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			4.76000	4.76000	4.76000	173.54400			0.00	0	0
Total NILB14 SPOT												0.00	0	0
Total For NILB14												0.00	0	0
NILB15	On	31/03/2028	Spot Bond			5.47000	165.22638	5.47000	165.18752			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			4.92000	101.52125	4.92000	101.49879			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			6.20000	103.06437	6.20000	103.04713			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	100.57022			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	100.71389			0.00	0	2,500,000,000
Total NN011 SPOT												0.00	0	2,500,000,000
Total For NN011												0.00	0	2,500,000,000
NN013	On	09/09/2020	Spot Bond					0.00000	100.59090			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	99.48763			0.00	0	0
Total NN014 SPOT												0.00	0	0
Total For NN014												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN015 On 20/09/2020 Spot Bond					0.00000	100.68730				0.00	0	0
Total NN015 SPOT										0.00	0	0
Total For NN015										0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	99.40478				0.00	0	0
Total NN016 SPOT										0.00	0	0
Total For NN016										0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	96.59571				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	114.14440				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	97.78438				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	98.06846				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
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	101.52081				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	96.19558				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	99.33899				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										0.00	0	0
NN037 On 28/02/2023 Spot Bond					0.00000	86.68301				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN039 On 06/03/2027 Spot Bond					0.00000	93.97592				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.51928				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	95.73566				0.00	0	0
Total NN040 SPOT										0.00	0	0
Total For NN040										0.00	0	0
NN043 On 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			660,000,000,000,000.00	16,600,000,000	16,600,000,000	
Total NN043 SPOT									660,000,000,000,000.00	16,600,000,000	16,600,000,000	
Total For NN043									660,000,000,000,000.00	16,600,000,000	16,600,000,000	
NN05 On 12/03/2024 Spot Bond					0.00000	101.18319				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	101.21646				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	100.50410				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	106.34270				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	75.81036				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	75.81036				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	104.88380				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF06 On 12/09/2024 Spot Bond					0.00000	98.90756				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	115.67970				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	115.53630				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	84.96033				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			7.83500	7.83500	7.83500	101.95220				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	101.46950				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	101.49414				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	101.49581				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	101.44047				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			7.03000	7.03000	7.03000	102.06899				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.49106				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	101.55889				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.51937			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			7.23000	7.23000	7.23000	102.10202			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	101.55888			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	101.71650			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			7.80500	109.75960	7.80500	109.73652			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.70000	190.75362	3.70000	190.71779			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			10.98500	111.75294	10.98500	111.72029		148,563,337,000.00		13,524,200	6,425,457,400
Total NRA028 SPOT								148,563,337,000.00		13,524,200	6,425,457,400
Total For NRA028								148,563,337,000.00		13,524,200	6,425,457,400
NRA02: On 30/11/2028 Spot Bond			100.00000	16.97313	100.00000	16.93557			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	100.13169			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.13848			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	101.66597			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC22 On 15/02/2021 Spot Bond					0.00000	101.91458				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	102.27460				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.00562				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	101.42178				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	101.27472				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	101.12674				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	101.13442				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	100.99490				0.00	0	0
Total NTC29 SPOT										0.00	0	0
Total For NTC29										0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NTC30 SPOT										0.00	0	0
Total For NTC30										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.97058				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML06 On 19/03/2022 Spot Bond			7.45500	105.96852	7.45500	105.94745				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			11.25500	99.91133	11.25500	99.88161				0.00	0	1,630,000,000
Total OML07 SPOT										0.00	0	1,630,000,000
Total For OML07										0.00	0	1,630,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML08 On 14/09/2020 Spot Bond					0.00000	101.65566			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			7.75500	107.91341	7.75500	107.89111		93,060,000,000,000.00	12,000,000,000	4,000,000,000	
Total OML09 SPOT								13,060,000,000,000.00	12,000,000,000	4,000,000,000	
Total For OML09								13,060,000,000,000.00	12,000,000,000	4,000,000,000	
OML10 On 14/09/2025 Spot Bond			10.80500	103.39230	10.80500	103.36273		0.00	0	920,000,000	
Total OML10 SPOT								0.00	0	920,000,000	
Total For OML10								0.00	0	920,000,000	
OML11 On 11/06/2024 Spot Bond					0.00000	98.95063		0.00	0	0	
Total OML11 SPOT								0.00	0	0	
Total For OML11								0.00	0	0	
PBAJ1L 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	
PBAV1L 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	
PBBJ1L 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	
PBDJ1L 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	
PBGJ1L 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	
PBJC1L 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBKS11 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
PBKX11 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
PBLS11 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
PBLT11 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
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	101.20743			0.00	0	0
Total PEP01 SPOT									0.00	0	0
Total For PEP01									0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	101.22483			0.00	0	0
Total PEP02 SPOT									0.00	0	0
Total For PEP02									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.91300	10.00000	104.88500			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	101.18099			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
PMM51 On 28/02/2022 Spot Bond					0.00000	101.42683			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	100.48547			0.00	0	75,000,000
Total PMM53 SPOT									0.00	0	75,000,000
Total For PMM53									0.00	0	75,000,000
PMM54 On 07/05/2021 Spot Bond					0.00000	101.76431			0.00	0	0
Total PMM54 SPOT									0.00	0	0
Total For PMM54									0.00	0	0
PMM55 On 28/08/2021 Spot Bond					0.00000	101.40584			0.00	0	0
Total PMM55 SPOT									0.00	0	0
Total For PMM55									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.51119			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	101.57018			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	101.68813			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	101.70497			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	101.72181			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			8.97000	111.08176	9.00500	110.87423			947,167,344,386,000.00	1,220,419,993,800	2,638,913,374,800
Total R186 SPOT									17,167,344,386,000.00	220,419,993,800	538,913,374,800
Total For R186									17,167,344,386,000.00	220,419,993,800	538,913,374,800
R197 On 07/12/2023 Spot Bond			2.50000	311.27284	2.50000	311.22442			16,597,595,000,000.00	6,639,038,000	84,496,819,000
Total R197 SPOT									16,597,595,000,000.00	6,639,038,000	84,496,819,000
Total For R197									16,597,595,000,000.00	6,639,038,000	84,496,819,000
R202 On 07/12/2033 Spot Bond			4.10500	221.63282	4.05000	222.87387			454,897,472,331,000.00	110,815,462,200	162,552,373,500
Total R202 SPOT									4,897,472,331,000.00	110,815,462,200	162,552,373,500
Total For R202									4,897,472,331,000.00	110,815,462,200	162,552,373,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Spot Bond			6.14500	105.27982	6.15500	105.23611			003,208,121,722,500.00	1,627,861,370,500	1,334,601,103,500
Total R2023 SPOT									13,208,121,722,500.00	627,861,370,500	334,601,103,500
Total For R2023									13,208,121,722,500.00	627,861,370,500	334,601,103,500
R2030 On 31/01/2030 Spot Bond			10.27500	87.97527	10.27500	87.95105			772,401,703,275,000.00	659,114,521,000	746,781,111,200
Total R2030 SPOT									72,401,703,275,000.00	659,114,521,000	746,781,111,200
Total For R2030									72,401,703,275,000.00	659,114,521,000	746,781,111,200
R2032 On 31/03/2032 Spot Bond			10.77000	83.79723	10.77000	83.77322			303,249,247,215,000.00	306,708,379,500	723,486,385,000
Total R2032 SPOT									13,249,247,215,000.00	306,708,379,500	723,486,385,000
Total For R2032									13,249,247,215,000.00	306,708,379,500	723,486,385,000
R2035 On 28/02/2035 Spot Bond			11.16500	84.86903	11.16500	84.84411			310,972,110,601,000.00	206,983,619,400	988,099,312,700
Total R2035 SPOT									10,972,110,601,000.00	206,983,619,400	988,099,312,700
Total For R2035									10,972,110,601,000.00	206,983,619,400	988,099,312,700
R2037 On 31/01/2037 Spot Bond			11.25000	81.36390	11.25000	81.33943			383,588,324,750,000.00	656,318,962,200	744,594,502,900
Total R2037 SPOT									13,588,324,750,000.00	656,318,962,200	744,594,502,900
Total For R2037									13,588,324,750,000.00	656,318,962,200	744,594,502,900
R2040 On 31/01/2040 Spot Bond			11.28000	84.11748	11.28000	84.09212			690,029,898,368,000.00	149,825,345,600	452,718,321,900
Total R2040 SPOT									10,029,898,368,000.00	149,825,345,600	452,718,321,900
Total For R2040									10,029,898,368,000.00	149,825,345,600	452,718,321,900
R2044 On 31/01/2044 Spot Bond			11.32500	80.88550	11.32500	80.86101			510,005,839,315,000.00	751,435,394,200	1,248,136,646,100
Total R2044 SPOT									10,005,839,315,000.00	751,435,394,200	248,136,646,100
Total For R2044									10,005,839,315,000.00	751,435,394,200	248,136,646,100
R2048 On 28/02/2048 Spot Bond			11.27500	79.93641	11.27500	79.91272			904,617,923,510,000.00	701,074,760,400	1,806,339,505,100
Total R2048 SPOT									14,617,923,510,000.00	701,074,760,400	306,339,505,100
Total For R2048									14,617,923,510,000.00	701,074,760,400	306,339,505,100
R208 On 31/03/2021 Spot Bond			4.26500	102.67966	4.26500	102.66782			820,001,637,422,500.00	192,262,986,500	435,167,697,400
Total R208 SPOT									20,001,637,422,500.00	192,262,986,500	435,167,697,400
Total For R208									20,001,637,422,500.00	192,262,986,500	435,167,697,400
R209 On 31/03/2036 Spot Bond			11.07500	64.63466	11.11500	64.40164			140,950,461,545,000.00	464,194,172,600	974,959,870,300
Total R209 SPOT									10,950,461,545,000.00	464,194,172,600	974,959,870,300
Total For R209									10,950,461,545,000.00	464,194,172,600	974,959,870,300
R210 On 31/03/2028 Spot Bond			4.00000	183.06387	3.91000	184.18969			322,522,024,000,000.00	80,630,506,000	104,723,838,900
Total R210 SPOT									22,522,024,000,000.00	80,630,506,000	104,723,838,900
Total For R210									22,522,024,000,000.00	80,630,506,000	104,723,838,900
R212 On 31/01/2022 Spot Bond			2.25000	165.18620	2.27500	165.09076			239,809,833,000,000.00	106,582,148,000	153,511,074,000
Total R212 SPOT									19,809,833,000,000.00	106,582,148,000	153,511,074,000
Total For R212									19,809,833,000,000.00	106,582,148,000	153,511,074,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			10.52500	78.53385	10.54500	78.40459			719,161,716,867,500.00	163,340,780,700	364,345,084,000
Total R213 SPOT									19,161,716,867,500.00	163,340,780,700	364,345,084,000
Total For R213									19,161,716,867,500.00	163,340,780,700	364,345,084,000
R214 On 28/02/2041 Spot Bond			11.19000	63.36401	11.19000	63.34537			441,725,401,339,000.00	486,302,538,100	947,543,114,300
Total R214 SPOT									11,725,401,339,000.00	486,302,538,100	947,543,114,300
Total For R214									11,725,401,339,000.00	486,302,538,100	947,543,114,300
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT									0.00	0	0
Total For RC007U									0.00	0	0
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC008U SPOT									0.00	0	0
Total For RC008U									0.00	0	0
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC009U SPOT									0.00	0	0
Total For RC009U									0.00	0	0
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC010U SPOT									0.00	0	0
Total For RC010U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC017U SPOT										0.00	0	0
Total For RC017U										0.00	0	0
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC018U SPOT										0.00	0	0
Total For RC018U										0.00	0	0
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC019U SPOT										0.00	0	0
Total For RC019U										0.00	0	0
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC020U SPOT										0.00	0	0
Total For RC020U										0.00	0	0
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC021U SPOT										0.00	0	0
Total For RC021U										0.00	0	0
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF14U SPOT									0.00	0	0
Total For RDF14U									0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF18U SPOT									0.00	0	0
Total For RDF18U									0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF19U SPOT									0.00	0	0
Total For RDF19U									0.00	0	0
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF26U SPOT									0.00	0	0
Total For RDF26U									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.62770			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	101.38378			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0

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	101.45412			0.00	0	25,000,000
Total RDFB11 SPOT									0.00	0	25,000,000
Total For RDFB11									0.00	0	25,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	102.25207			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	101.41125			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.50082			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	101.61415			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	101.73977			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	101.75256			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.91133			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	100.56922			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	100.75044			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	100.77065			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	100.65096			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	101.50345				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	101.65020				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	101.59299				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	101.27668				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	99.90025				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	101.49751				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	100.45150				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	100.73060				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	101.37149				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	101.73478				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	104.39800				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	105.31853				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70: On 17/04/2023 Spot Bond					0.00000	100.15008				0.00	0	0
Total RED704 SPOT										0.00	0	0
Total For RED704										0.00	0	0
RED70: On 17/04/2023 Spot Bond					0.00000	100.16804				0.00	0	0
Total RED705 SPOT										0.00	0	0
Total For RED705										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.68810				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	105.28112				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04U 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	101.98330				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	99.77878				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	100.38182				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	99.99802				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42U 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
RES44U 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			6.94500	102.91281	6.94500	102.89362				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			7.80500	108.79231	7.80500	108.76955				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			12.39500	92.54652	12.39500	92.51611				0.00	0	500,000,000
Total RW28 SPOT										0.00	0	500,000,000
Total For RW28										0.00	0	500,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.91300	10.00000	104.88500				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	100.13933				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	101.90359				0.00	0	300,000,000
Total SBK22 SPOT										0.00	0	300,000,000
Total For SBK22										0.00	0	300,000,000
SBK23 On 28/05/2022 Spot Bond			7.42500	112.54422	7.42500	112.52168				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	100.28129				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0

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	100.34050			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			7.22500	104.72463	7.22500	104.70433			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	99.86870			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	101.35972			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			6.30500	107.66943	6.30500	107.65117			0.00	0	1,050,000,000
Total SBS19 SPOT									0.00	0	1,050,000,000
Total For SBS19									0.00	0	1,050,000,000
SBS20 On 15/05/2026 Spot Bond			8.48000	111.72850	8.48000	111.70302			0.00	0	1,220,000
Total SBS20 SPOT									0.00	0	1,220,000
Total For SBS20									0.00	0	1,220,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.36801			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			7.14500	111.57592	7.14500	111.55440			0.00	0	500,000,000
Total SBS27 SPOT									0.00	0	500,000,000
Total For SBS27									0.00	0	500,000,000
SBS3 On 25/05/2026 Spot Bond			8.64500	101.29388	8.64500	101.27034			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			9.16500	106.73003	9.16500	106.70389			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			7.55000	110.35308	7.55000	110.33086			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
SBS38 On 29/01/2025 Spot Bond			7.68500	107.62142	7.68500	107.59913			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.35500	98.33185	10.35500	98.30458			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			5.67500	108.06701	5.67500	108.05040			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	102.04104			0.00	0	109,000,000
Total SBS40 SPOT									0.00	0	109,000,000
Total For SBS40									0.00	0	109,000,000
SBS41 On 12/11/2022 Spot Bond			6.35500	112.87960	6.35500	112.86020			0.00	0	207,036,500
Total SBS41 SPOT									0.00	0	207,036,500
Total For SBS41									0.00	0	207,036,500
SBS42 On 12/11/2025 Spot Bond			8.18000	115.55867	8.18000	115.53322			0.00	0	299,000,000
Total SBS42 SPOT									0.00	0	299,000,000
Total For SBS42									0.00	0	299,000,000
SBS43 On 12/11/2027 Spot Bond			9.27500	113.09196	9.27500	113.06379			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	102.04783			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			6.48500	112.52481	6.48500	112.50508			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	102.71501			0.00	2,000,000,000	2,000,000,000
Total SBS47 SPOT									0.00	2,000,000,000	2,000,000,000
Total For SBS47									0.00	2,000,000,000	2,000,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	99.87347			0.00	5,000,000,000	3,300,000,000
Total SBS49 SPOT									0.00	5,000,000,000	3,300,000,000
Total For SBS49									0.00	5,000,000,000	3,300,000,000
SBS50 On 31/01/2022 Spot Bond			5.81500	108.18493	5.81500	108.16789			0.00	0	6,000,000,000
Total SBS50 SPOT									0.00	0	6,000,000,000
Total For SBS50									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
SBS51 On 31/01/2024 Spot Bond			6.97500	6.97500	6.97500	111.33493			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	99.88036			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	103.47016			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	101.24564			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.35490			0.00	4,000,000,000	2,000,000,000
Total SBS55 SPOT									0.00	4,000,000,000	2,000,000,000
Total For SBS55									0.00	4,000,000,000	2,000,000,000
SBS56 On 12/06/2022 Spot Bond			6.08500	108.89891	6.08500	108.88108			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.11295			0.00	0	80,000,000
Total SBS57 SPOT									0.00	0	80,000,000
Total For SBS57									0.00	0	80,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	101.27241			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	100.63579			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.93520			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	99.51271			0.00	0	400,000,000
Total SBS62 SPOT									0.00	0	400,000,000
Total For SBS62									0.00	0	400,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	99.74686			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS64 On 31/01/2029 Spot Bond					0.00000	97.86773				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	99.95666				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	100.24642				0.00	0	0
Total SBS66 SPOT										0.00	0	0
Total For SBS66										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	99.40716				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	100.13284				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	101.36994				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.40000	302.33058	3.40000	302.27621				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	201.89330				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	103.78572				0.00	0	400,000,000
Total SBT101 SPOT										0.00	0	400,000,000
Total For SBT101										0.00	0	400,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	100.85184				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	97.28958				0.00	7,000,000,000	4,001,990,000
Total SBT103 SPOT										0.00	7,000,000,000	4,001,990,000
Total For SBT103										0.00	7,000,000,000	4,001,990,000
SBT201 On 13/02/2023 Spot Bond					0.00000	101.05471				0.00	200,000,000	800,000,000
Total SBT201 SPOT										0.00	200,000,000	800,000,000
Total For SBT201										0.00	200,000,000	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT202 On 03/12/2023 Spot Bond					0.00000	97.44360				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			8.25500	110.58293	8.25500	110.55849				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	100.11445				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	93.54313				0.00	0	0
Total SBT206 SPOT										0.00	0	0
Total For SBT206										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.44564				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	100.45542				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	98.37821				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	104.91300	10.00000	104.88500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.75902				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	101.64838				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	101.55223				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.60768			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.88548			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	101.69263			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	101.69611			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	101.70504			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	101.61659			0.00	0	0
Total SLRB5 SPOT									0.00	0	0
Total For SLRB5									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.85540			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.77218			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.81121			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.49865			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	101.47906			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			7.85500	110.54142	7.85500	110.51816		252,996,982,000,000.00	32,208,400,000	9,732,100,000	
Total SNT03 SPOT								2,996,982,000,000.00	32,208,400,000	9,732,100,000	
Total For SNT03								2,996,982,000,000.00	32,208,400,000	9,732,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT04 On 27/06/2022 Spot Bond					0.00000	100.95473			0.00	3,200,000,000	2,125,000,000
Total SNT04 SPOT									0.00	3,200,000,000	2,125,000,000
Total For SNT04									0.00	3,200,000,000	2,125,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.53535			0.00	0	0
Total SOLB01 SPOT									0.00	0	0
Total For SOLB01									0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.85546			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	101.61551			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	102.43899			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	101.48945			0.00	0	200,000,000
Total SPDA13 SPOT									0.00	0	200,000,000
Total For SPDA13									0.00	0	200,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.54877			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	100.74609			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	101.08896			0.00	0	0
Total SPG005 SPOT									0.00	0	0
Total For SPG005									0.00	0	0
SPG006 On 18/06/2022 Spot Bond					0.00000	101.17097			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	101.04888			0.00	0	25,000,000
Total SPG007 SPOT									0.00	0	25,000,000
Total For SPG007									0.00	0	25,000,000
SPG008 On 15/10/2022 Spot Bond					0.00000	100.18546			0.00	0	0
Total SPG008 SPOT									0.00	0	0
Total For SPG008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPG00! On 15/10/2024 Spot Bond					0.00000	100.23519				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.90075				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS053U SPOT										0.00	0	0
Total For SS053U										0.00	0	0
SSN00! On 31/03/2021 Spot Bond			6.82000	100.35546	6.82000	100.33708				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			6.82000	100.35546	6.82000	100.33708				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			5.26500	5.26500	5.26500	127.51005				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			10.50500	103.50440	10.50500	103.47546				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02: On 28/02/2031 Spot Bond			12.41500	69.20559	12.41500	69.18307				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	97.28593				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.40230				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	101.66558				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	101.47279				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.25478				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	100.38394				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			7.55500	106.99450	7.55500	106.97282				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			4.75500	103.81710	4.75500	103.79460				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	100.25616				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	99.84594				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	100.41626				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0

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 08/12/2023 Spot Bond			3.53000	3.53000	3.53000	301.00979				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	100.68445				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	99.98677				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05(On 26/10/2022 Spot Bond					0.00000	99.90185				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05(On 03/11/2022 Spot Bond					0.00000	101.86973				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05(On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06(On 05/10/2022 Spot Bond					0.00000	100.49628				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06(On 31/03/2028 Spot Bond			5.13000	5.13000	5.13000	169.13046				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			4.65000	4.65000	4.65000	131.03040				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			4.95500	4.95500	4.95500	101.01975				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			4.84000	4.84000	4.84000	92.55723				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 31/03/2028 Spot Bond			5.09000	5.09000	5.09000	169.60138			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	101.43867			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	101.42255			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	101.38289			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	101.10792			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.09396			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	101.04610			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	100.38674			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	80.78600			0.00	0	0
Total SSN079 SPOT									0.00	0	0
Total For SSN079									0.00	0	0

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 16/08/2020 Spot Bond					0.00000	102.63820				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	101.47744				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	101.23287				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08(On 05/11/2023 Spot Bond					0.00000	101.86111				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			4.92500	4.92500	4.92500	203.45922				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08(On 21/12/2026 Spot Bond					0.00000	99.43700				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09(On 31/01/2030 Spot Bond					0.00000	101.82560				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN09(On 31/01/2030 Spot Bond					0.00000	100.97191				0.00	0	0
Total SSN095 SPOT										0.00	0	0
Total For SSN095										0.00	0	0
SSN09(On 28/05/2025 Spot Bond					0.00000	101.26213				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN09(On 28/02/2027 Spot Bond					0.00000	100.66612				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25 On 30/09/2025 Spot Bond			10.02500	96.33612	10.02500	96.31038			0.00	0	1,200,000,000
Total SZ25 SPOT									0.00	0	1,200,000,000
Total For SZ25									0.00	0	1,200,000,000
T13A11 On 21/08/2020 Spot Bond					0.00000	101.99479			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			6.70000	102.94734	6.70000	102.92886			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	101.56528			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			6.80000	102.85555	6.80000	102.83680			0.00	0	860,000
Total T13A16 SPOT									0.00	0	860,000
Total For T13A16									0.00	0	860,000
T13A19 On 21/08/2020 Spot Bond					0.00000	101.55917			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			6.75000	102.59328	6.75000	102.57471			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	101.51179			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	101.54245			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	104.72656	8.55000	104.70248			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	101.43464			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	101.39978			0.00	0	0
Total T15OM4 SPOT									0.00	0	0
Total For T15OM4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T16OM On 21/08/2020 Spot Bond					0.00000	101.39903				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.72159				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	99.96821				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.38751				0.00	500,000,000	500,000,000
Total TFS145 SPOT										0.00	500,000,000	500,000,000
Total For TFS145										0.00	500,000,000	500,000,000
TFS147 On 12/10/2020 Spot Bond					0.00000	100.48559				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	101.10750				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	99.88127				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	101.33728				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.63645				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	100.76542				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	101.27708				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	101.45546				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS157 On 16/11/2023 Spot Bond					0.00000	101.51522				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.77318				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	98.65927				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	99.92120				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	101.31773				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	101.34012				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	99.95350				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	99.99995				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	101.59155				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			7.12000	102.26613	7.12000	102.24664				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	101.75026				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A: On 21/08/2020 Spot Bond			6.79000	102.52628	6.79000	102.50763				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.61722				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.61888				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.66696				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	101.62302				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	101.61224				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	101.73327				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	101.74653				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	101.74985				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	101.78299				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.82441				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	102.27952				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond					0.00000	102.27952				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	102.32911				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	102.30432				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.31258				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	101.56567				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			6.55000	109.49635	6.55000	109.47696				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	102.54787				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			6.71000	107.83458	6.71000	107.81503				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	101.66677				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.91644				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	101.59716				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	102.49478				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14C: On 21/11/2021 Spot Bond					0.00000	102.61306				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	101.69660				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	102.24588				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	104.10028				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.62765				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	101.50994				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	101.52594				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.11179				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	101.62102				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	101.37409				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	101.46945				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	101.48613				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15B: On 21/11/2022 Spot Bond					0.00000	101.56243				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	102.02256				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	102.12710				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.64036				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	102.32427				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	101.60057				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	103.82942				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	102.60855				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	101.95343				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	101.46123				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	101.49277				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	101.42633	8.49000	101.40316				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16B On 21/08/2024 Spot Bond					0.00000	101.53258				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	101.58399				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D On 21/08/2024 Spot Bond					0.00000	101.94019				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	104.91300	10.00000	104.88500				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	101.29260				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	101.30568				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			7.32500	104.85350	7.32500	104.83301				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			8.42000	105.40932	8.42000	105.38569				0.00	0	1,950,000,000
Total TL25 SPOT										0.00	0	1,950,000,000
Total For TL25										0.00	0	1,950,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	102.48400				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	101.00623				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			10.08500	96.87237	10.08500	96.84632				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL29 On 24/04/2025 Spot Bond					0.00000	99.96731			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	101.18598			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.21043			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	101.72769			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.99881			0.00	0	0
Total TLC09 SPOT									0.00	0	0
Total For TLC09									0.00	0	0
TN20 On 17/09/2020 Spot Bond			5.25500	103.06865	5.25500	103.05413			0.00	0	10,484,400,000
Total TN20 SPOT									0.00	0	10,484,400,000
Total For TN20									0.00	0	10,484,400,000
TN20/R On 17/09/2020 Spot Bond			100.00000	75.03173	100.00000	74.88548			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	52.09840	100.00000	51.98246			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			7.78500	114.17231	7.78500	114.14836		159,973,965,000.00		20,549,000	14,203,506,300
Total TN23 SPOT								159,973,965,000.00		20,549,000	14,203,506,300
Total For TN23								159,973,965,000.00		20,549,000	14,203,506,300
TN23/R On 06/11/2023 Spot Bond			100.00000	20.80919	100.00000	20.76288			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			10.50500	97.62246	10.50500	97.59502		3,429,044,201,000.00		326,420,200	36,053,227,500
Total TN25 SPOT								3,429,044,201,000.00		326,420,200	36,053,227,500
Total For TN25								3,429,044,201,000.00		326,420,200	36,053,227,500
TN25/R On 19/08/2025 Spot Bond			100.00000	12.16245	100.00000	12.13539			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27 On 14/11/2027 Spot Bond			10.80500	94.25299	10.80500	94.22575			0.00	0	4,700,000,000
Total TN27 SPOT									0.00	0	4,700,000,000
Total For TN27									0.00	0	4,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.93834	100.00000	12.90955			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			11.82500	92.55446	11.82500	92.52541			0.00	0	2,500,000,000
Total TN30 SPOT									0.00	0	2,500,000,000
Total For TN30									0.00	0	2,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.88965	8.00000	117.86438			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.94000	84.77613	12.94000	84.74710			0.00	0	8,000,000,000
Total TN40 SPOT									0.00	0	8,000,000,000
Total For TN40									0.00	0	8,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.40134	10.75000	100.37262			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TNF25U SPOT									0.00	0	0
Total For TNF25U									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.91300	10.00000	104.88500			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			7.33000	105.03017	7.33000	105.00940			0.00	0	1,430,000
Total TPDA08 SPOT									0.00	0	1,430,000
Total For TPDA08									0.00	0	1,430,000
TRA2A On 14/12/2020 Spot Bond			7.05000	105.06107	7.05000	105.04119			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			6.85000	6.85000	6.85000	105.18703			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	101.16381			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.18873				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.23642				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	101.33310				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	101.59123				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	101.59123				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	101.63202				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	101.67288				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			7.26500	108.03891	7.26500	108.01774				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3AI On 14/11/2020 Spot Bond					0.00000	101.62276				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	101.65806				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.93951				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.90064				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.91636				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	100.38311				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			7.55500	107.17209	7.55500	105.86674				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	100.36494				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	100.37742				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	100.38311				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.23085	8.62000	100.20774				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	100.40511				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	100.40511				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG05U SPOT										0.00	0	0
Total For TSG05U										0.00	0	0
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG06U SPOT										0.00	0	0
Total For TSG06U										0.00	0	0
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG07U SPOT										0.00	0	0
Total For TSG07U										0.00	0	0
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG08U SPOT										0.00	0	0
Total For TSG08U										0.00	0	0
TSP232 On 07/05/2020 Spot Bond					0.00000	99.68265				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP233 On 09/07/2020 Spot Bond					0.00000	98.41301				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP23ε On 13/08/2020 Spot Bond					0.00000	102.79837			0.00	0	0
Total TSP235 SPOT									0.00	0	0
Total For TSP235									0.00	0	0
TSP23ε On 08/10/2020 Spot Bond					0.00000	96.60932			0.00	0	0
Total TSP238 SPOT									0.00	0	0
Total For TSP238									0.00	0	0
TSP23ε On 14/05/2020 Spot Bond					0.00000	99.56108			0.00	0	0
Total TSP239 SPOT									0.00	0	0
Total For TSP239									0.00	0	0
TSP24ϵ On 12/11/2020 Spot Bond					0.00000	95.86249			0.00	0	0
Total TSP240 SPOT									0.00	0	0
Total For TSP240									0.00	0	0
TSP241 On 11/06/2020 Spot Bond					0.00000	99.08731			0.00	0	0
Total TSP241 SPOT									0.00	0	0
Total For TSP241									0.00	0	0
TSP242 On 10/09/2020 Spot Bond					0.00000	97.33915			0.00	0	0
Total TSP242 SPOT									0.00	0	0
Total For TSP242									0.00	0	0
TSP243 On 04/03/2021 Spot Bond					0.00000	94.03948			0.00	0	0
Total TSP243 SPOT									0.00	0	0
Total For TSP243									0.00	0	0
TSP244 On 18/03/2021 Spot Bond					0.00000	93.93051			0.00	0	0
Total TSP244 SPOT									0.00	0	0
Total For TSP244									0.00	0	0
TSP24ε On 08/04/2021 Spot Bond					0.00000	93.80616			0.00	0	0
Total TSP245 SPOT									0.00	0	0
Total For TSP245									0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.02051			0.00	0	0
Total TU1A11 SPOT									0.00	0	0
Total For TU1A11									0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.41928			0.00	0	0
Total TU1B11 SPOT									0.00	0	0
Total For TU1B11									0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.52951			0.00	0	0
Total TU1D11 SPOT									0.00	0	0
Total For TU1D11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TUHF0: On 24/10/2024 Spot Bond					0.00000	99.96176				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC32 On 20/04/2020 Spot Bond					0.00000	0.00000				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	101.65591				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					0.00000	101.61947				0.00	0	0
Total TWC328 SPOT										0.00	0	0
Total For TWC328										0.00	0	0
TWC32 On 13/05/2020 Spot Bond					0.00000	101.32669				0.00	0	0
Total TWC329 SPOT										0.00	0	0
Total For TWC329										0.00	0	0
TWC33 On 19/05/2020 Spot Bond					0.00000	101.11106				0.00	0	0
Total TWC330 SPOT										0.00	0	0
Total For TWC330										0.00	0	0
TWC33 On 27/05/2020 Spot Bond					0.00000	101.02940				0.00	0	0
Total TWC331 SPOT										0.00	0	0
Total For TWC331										0.00	0	0
TWC33 On 04/06/2020 Spot Bond					0.00000	100.93275				0.00	0	0
Total TWC332 SPOT										0.00	0	0
Total For TWC332										0.00	0	0
TWC33 On 10/07/2020 Spot Bond					0.00000	100.21904				0.00	0	0
Total TWC333 SPOT										0.00	0	0
Total For TWC333										0.00	0	0
TWC33 On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		260,000,000,000,000.00		2,600,000,000	47,500,000,000	
Total TWC334 SPOT								260,000,000,000,000.00		2,600,000,000	47,500,000,000	
Total For TWC334								260,000,000,000,000.00		2,600,000,000	47,500,000,000	
UG21 On 02/03/2021 Spot Bond			7.28000	104.29039	7.28000	104.27014				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			11.15500	102.01018	11.15500	101.98010				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For VCJB2U										0.00	0	0
VCJB31 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA7U SPOT									0.00	0	0
Total For VCPA7U									0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA8U SPOT									0.00	0	0
Total For VCPA8U									0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA9U SPOT									0.00	0	0
Total For VCPA9U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB4U SPOT									0.00	0	0
Total For VCPB4U									0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
Total For VCPB6U									0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB7U SPOT									0.00	0	0
Total For VCPB7U									0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB8U SPOT									0.00	0	0
Total For VCPB8U									0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB9U SPOT									0.00	0	0
Total For VCPB9U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA12U SPOT										0.00	0	0
Total For VJA12U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB11U SPOT									0.00	0	0
Total For VJB11U									0.00	0	0
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB12U SPOT									0.00	0	0
Total For VJB12U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.22251			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	100.58940			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	100.02358			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	100.03191			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE12 On 03/05/2021 Spot Bond					0.00000	102.13563			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.78678			0.00	0	75,000,000
Total VKE13 SPOT									0.00	0	75,000,000
Total For VKE13									0.00	0	75,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	101.55628			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	101.60799			0.00	0	0
Total VKE15 SPOT									0.00	0	0
Total For VKE15									0.00	0	0
VKE16 On 14/02/2025 Spot Bond					0.00000	101.64500			0.00	0	0
Total VKE16 SPOT									0.00	0	0
Total For VKE16									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA10U SPOT									0.00	0	0
Total For VPA10U									0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA11U SPOT									0.00	0	0
Total For VPA11U									0.00	0	0
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA12U SPOT									0.00	0	0
Total For VPA12U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB12U SPOT									0.00	0	0
Total For VPB12U									0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR862U SPOT									0.00	0	0
Total For VR862U									0.00	0	0
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
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR867U SPOT									0.00	0	0
Total For VR867U									0.00	0	0
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR868U SPOT									0.00	0	0
Total For VR868U									0.00	0	0
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR869U SPOT									0.00	0	0
Total For VR869U									0.00	0	0
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR870U SPOT									0.00	0	0
Total For VR870U									0.00	0	0
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total VR871U SPOT								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For VR871U								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.46662			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL02 On 02/10/2021 Spot Bond					0.00000	99.95686			0.00	500,000,000	500,000,000
Total WHL02 SPOT									0.00	500,000,000	500,000,000
Total For WHL02									0.00	500,000,000	500,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	99.18947			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL06U SPOT									0.00	0	0
Total For WHL06U									0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			5.79000	103.92302	5.79000	103.90662			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			6.07500	106.68128	6.07500	106.66374			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	49.89799	100.00000	49.78695			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									92,516,862,933,665,500.00	752,841,315,100	916,022,432,363
Total for SPOT :									92,516,862,933,665,500.00	752,841,315,100	916,022,432,363

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									92 516 874 660 931 900.00	752,841,372,689	316,023,751,094
Total Options									20 354.46	12	430,167
Grand Total:									92,516,874,660,952,300.00	752,841,372,701	316,024,181,261