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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2020

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			12.48161	69.18057	12.27672	70.18614			0.00	0	0
ES33 On 06/08/2020 Bond Future			12.75144	70.01946	12.53690	71.03994			0.00	0	350
ES33 On 05/11/2020 Bond Future			13.02174	67.11869	12.79758	68.15289			0.00	0	0
ES33 On 04/02/2021 Bond Future			13.31419	67.97127	13.07966	69.01882			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			12.75449	69.23673	12.51863	70.51549			0.00	0	0
ES42 On 06/08/2020 Bond Future			13.01112	70.07634	12.76370	71.37327			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			13.27081	66.69549	13.01140	68.00963			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.54253	67.54287	13.27056	68.87396			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			134.96246	134.96246	135.52322	135.52322			0.00	0	1,865
I2025 On 06/08/2020 Bond Future			135.12530	135.12530	135.69812	135.69812			0.00	0	1,411
I2025 On 05/11/2020 Bond Future			136.85180	136.85180	137.43375	137.43375			0.00	0	0
I2025 On 04/02/2021 Bond Future			137.09135	137.09135	137.68120	137.68120			0.00	0	0

Contract 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	98.71501	98.71501	98.68507	98.68507				0.00	0	1,509
I2029	On	06/08/2020	Bond Future	99.93683	99.93683	99.91022	99.91022				0.00	0	1,061
I2029	On	05/11/2020	Bond Future	100.07124	100.07124	100.04553	100.04553				0.00	0	0
I2029	On	04/02/2021	Bond Future	101.36554	101.36554	101.33984	101.33984				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	97.13792	97.13792	98.17874	98.17874				0.00	0	3,611
I2033	On	06/08/2020	Bond Future	98.34020	98.34020	99.39766	99.39766				0.00	0	5,770
I2033	On	05/11/2020	Bond Future	98.37819	98.37819	99.45043	99.45043				0.00	0	0
I2033	On	04/02/2021	Bond Future	99.65052	99.65052	100.73693	100.73693				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	110.78303	110.78303	112.28272	112.28272				0.00	0	5,287
I2038	On	06/08/2020	Bond Future	110.45812	110.45812	111.98060	111.98060				0.00	0	9,276
I2038	On	05/11/2020	Bond Future	111.86962	111.86962	113.41301	113.41301				0.00	0	0
I2038	On	04/02/2021	Bond Future	111.59474	111.59474	113.15848	113.15848				0.00	0	0
Total I2038 Future											0.00	0	14,563
Total For I2038											0.00	0	14,563
I2046	On	07/05/2020	Bond Future	99.33111	99.33111	99.81675	99.81675				0.00	0	13,769
I2046	On	06/08/2020	Bond Future	100.56059	100.56059	101.05607	101.05607				0.00	0	7,946
I2046	On	05/11/2020	Bond Future	100.05036	100.05036	100.55340	100.55340				0.00	0	0
I2046	On	04/02/2021	Bond Future	101.34452	101.34452	101.85439	101.85439				0.00	0	0
Total I2046 Future											0.00	0	21,715
Total For I2046											0.00	0	21,715
I2050	On	07/05/2020	Bond Future	102.42244	102.42244	103.35729	103.35729				0.00	0	13,150
I2050	On	06/08/2020	Bond Future	101.81151	101.81151	102.76181	102.76181				0.00	0	12,284
I2050	On	05/11/2020	Bond Future	103.11252	103.11252	104.07617	104.07617				0.00	0	0
I2050	On	04/02/2021	Bond Future	102.52669	102.52669	103.50321	103.50321				0.00	0	0
Total I2050 Future											0.00	0	25,434
Total For I2050											0.00	0	25,434
R186	On	07/05/2020	Bond Future	9.04698	111.19410	8.96658	111.60650		9.74		1,783,108,587.60	16,036	42,179
R186	On	06/08/2020	Bond Future	9.27440	107.25685	9.18854	107.67856		10.24		1,988,112,971.60	18,536	62,895
R186	On	05/11/2020	Bond Future	9.50159	108.60221	9.41048	109.03066		9.93		0.00	0	0
R186	On	04/02/2021	Bond Future	9.75278	104.69513	9.65611	105.12937		10.43		0.00	0	0
Total R186 Future											3,771,221,559.20	34,572	105,074
R186	On	07/05/2020	Bond Future	7.60	Call	0.01000	0.00001	0,130	9.47		0.00	0	0

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	Put			3,619.84000	3.61984	4,045,100	9.44	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			14.06000	0.01406	26,920	9.44	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			616.20000	0.61620	607,000	9.70	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			804.50000	0.80450	1,207,700	9.70	0.00	0	0
R186	On	07/05/2020	Bond Future	9.50	Call			2,755.73000	2.75573	2,474,030	10.20	0.00	0	1,120
R186	On	07/05/2020	Bond Future	8.50	Call			66.98000	0.06698	94,630	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			2,500.76000	2.50076	2,940,810	9.46	0.00	0	23,160
R186	On	07/05/2020	Bond Future	7.90	Call			0.39000	0.00039	1,820	9.47	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			5,668.34000	5.66834	6,082,170	9.47	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			7,330.51000	7.33051	7,743,030	9.47	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			4,633.53000	4.63353	5,050,900	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			2.24000	0.00224	6,670	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			4,741.66000	4.74166	5,158,490	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Put			2.47000	0.00247	20,370	10.76	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Call			5,151.96000	5.15196	4,757,460	10.76	0.00	0	1,120
R186	On	07/05/2020	Bond Future	9.50	Put			57.19000	0.05719	187,890	10.20	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			2.47000	0.00247	7,150	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			4,687.58000	4.68758	5,104,660	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			2.71000	0.00271	7,680	9.46	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			508.27000	0.50827	746,070	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			4,638.36000	4.63836	5,297,870	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			518.01000	0.51801	756,760	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			4,596.42000	4.59642	5,256,880	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			498.67000	0.49867	735,670	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call			237.17000	0.23717	420,840	10.03	0.00	0	900
R186	On	06/08/2020	Bond Future	9.00	Put			2,379.26000	2.37926	3,089,880	10.13	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call			1,445.67000	1.44567	1,734,580	10.13	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call			402.07000	0.40207	627,560	10.03	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			4,680.47000	4.68047	5,339,180	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			5,154.73000	5.15473	5,801,930	10.03	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Put			6,301.26000	6.30126	6,906,640	10.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			1,092.96000	1.09296	1,490,310	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			4,807.19000	4.80719	5,632,990	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			8,109.97000	8.10997	8,814,680	9.66	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			360.72000	0.36072	636,980	9.66	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			1,106.29000	1.10629	1,504,780	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			4,771.25000	4.77125	5,598,190	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			5,950.71000	5.95071	6,739,000	9.66	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			745.15000	0.74515	1,104,990	9.66	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			2,177.33000	2.17733	2,608,250	9.83	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			2,889.89000	2.88989	3,749,260	9.83	0.00	0	3,500

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R186	On	05/11/2020	Bond Future	8.66	Call			1,119.74000	1.11974	1,519,350	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			4,735.46000	4.73546	5,563,520	9.67	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			603.81000	0.60381	1,188,630	9.93	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			7,629.60000	7.62960	8,648,660	9.93	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			611.36000	0.61136	1,198,690	9.93	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			7,588.22000	7.58822	8,609,790	9.93	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			596.34000	0.59634	1,178,630	9.93	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			7,671.08000	7.67108	8,687,610	9.93	0.00	0	0
Total R186 Option												0.00	0	40,200
Total For R186												3,771,221,559.20	34,572	145,274
R197	On	07/05/2020	Bond Future			311.54300	311.54300	311.49922	311.49922			0.00	0	2,556
R197	On	06/08/2020	Bond Future			307.62435	307.62435	307.59190	307.59190			0.00	0	950
R197	On	05/11/2020	Bond Future			311.55490	311.55490	311.52609	311.52609			0.00	0	0
R197	On	04/02/2021	Bond Future			307.60502	307.60502	307.57677	307.57677			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			217.06070	217.06070	220.07597	220.07597			0.00	0	7,760
R202	On	06/08/2020	Bond Future			215.61785	215.61785	218.67876	218.67876			0.00	0	5,451
R202	On	05/11/2020	Bond Future			218.37265	218.37265	221.47549	221.47549			0.00	0	0
R202	On	04/02/2021	Bond Future			216.95866	216.95866	220.10226	220.10226			0.00	0	0
Total R202 Future												0.00	0	13,211
Total For R202												0.00	0	13,211
R2023	On	07/05/2020	Bond Future			5.98243	106.03174	6.05002	105.85511		3.28	424,551,086.96	4,004	46,958
R2023	On	06/08/2020	Bond Future			6.09946	107.31751	6.17274	107.14280		3.12	429,699,310.04	4,004	13,678
R2023	On	05/11/2020	Bond Future			6.21671	104.75042	6.29798	104.57494		3.02	0.00	0	0
R2023	On	04/02/2021	Bond Future			6.36897	106.08078	6.46105	105.90339		2.90	0.00	0	0
Total R2023 Future												854,250,397.00	8,008	60,636
R2023	On	07/05/2020	Bond Future	6.90	Call			2,190.85000	2.19085	2,367,880	4.33	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1.06000	0.00106	1,460	4.33	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			2,216.21000	2.21621	2,393,220	4.34	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			0.99000	0.00099	1,370	4.34	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			2,165.52000	2.16552	2,342,550	4.31	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1.15000	0.00115	1,550	4.31	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			2,694.70000	2.69470	2,883,470	4.08	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			122.22000	0.12222	136,280	4.08	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			2,716.17000	2.71617	2,903,760	4.08	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			120.62000	0.12062	133,500	4.08	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			2,673.35000	2.67335	2,863,210	4.08	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			123.95000	0.12395	139,100	4.08	0.00	0	0

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R2023	On	05/11/2020	Bond Future	7.46	Call			2,757.21000	2.75721	2,909,610	3.72	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			289.01000	0.28901	265,930	3.72	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			2,775.56000	2.77556	2,926,820	3.72	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			286.44000	0.28644	262,220	3.72	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			2,738.69000	2.73869	2,892,450	3.72	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			291.40000	0.29140	269,680	3.72	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call			893.43000	0.89343	1,037,940	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put			1,146.01000	1.14601	1,113,130	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			903.01000	0.90301	1,048,430	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			1,136.29000	1.13629	1,104,320	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			883.92000	0.88392	1,027,870	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			1,155.81000	1.15581	1,122,370	2.86	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												854,250,397.00	8,008	60,636
R2030	On	07/05/2020	Bond Future			10.56188	86.88013	10.37070	87.91318		14.79	594,955,130.24	6,848	82,018
R2030	On	06/08/2020	Bond Future			10.79589	83.92740	10.59535	84.97636		15.58	575,825,891.40	6,861	75,173
R2030	On	05/11/2020	Bond Future			11.01904	84.98063	10.80950	86.04390		15.38	0.00	0	0
R2030	On	04/02/2021	Bond Future			11.26377	82.05492	11.04445	83.13194		16.06	0.00	0	0
Total R2030 Future												1,170,781,021.64	13,709	157,191
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,030	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			9,214.94000	9.21494	10,248,020	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,040	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			9,152.65000	9.15265	10,185,740	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,030	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	14.25	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			0.26000	0.00026	1,090	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			6,764.72000	6.76472	7,798,600	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			9,277.28000	9.27728	10,310,360	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			0.01000	0.00001	0,100	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			8,532.67000	8.53267	9,565,810	14.25	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			8,841.99000	8.84199	9,875,100	14.25	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,060	14.25	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			11,365.00000	11.36500	12,398,050	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			1,918.86000	1.91886	3,111,510	15.78	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			2,468.42000	2.46842	2,612,110	15.78	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			4,116.21000	4.11621	5,441,980	15.18	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			897.71000	0.89771	1,174,520	15.18	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			8,828.79000	8.82879	10,033,670	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			8,546.36000	8.54636	9,759,600	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			153.33000	0.15333	319,270	15.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.11	Put			8,490.24000	8.49024	9,705,140	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			146.25000	0.14625	308,850	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			8,602.61000	8.60261	9,814,170	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			20.25000	0.02025	79,680	15.02	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			9,927.31000	9.92731	11,101,280	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			82.79000	0.08279	207,800	15.02	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			6,815.71000	6.81571	8,080,270	15.02	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			304.91000	0.30491	520,510	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			149.75000	0.14975	314,030	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			580.37000	0.58037	832,580	15.02	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			7,990.67000	7.99067	9,220,580	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			188.81000	0.18881	369,760	15.02	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			12,102.64000	12.10264	13,226,490	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			30.77000	0.03077	105,660	15.02	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			12,976.71000	12.97671	14,085,100	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			132.93000	0.13293	288,850	15.02	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			1,804.85000	1.80485	2,980,320	15.83	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			2,615.30000	2.61530	2,741,810	15.83	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			3,920.32000	3.92032	5,245,390	15.22	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			978.27000	0.97827	1,254,380	15.22	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			5,198.49000	5.19849	6,499,660	15.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			1,031.64000	1.03164	1,522,080	14.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			6,082.00000	6.08200	7,635,710	14.85	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			748.95000	0.74895	1,203,560	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			7,195.11000	7.19511	8,712,990	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			13,969.49000	13.96949	15,235,260	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			8,300.65000	8.30065	9,780,370	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			4,165.02000	4.16502	5,745,320	15.12	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			552.81000	0.55281	971,110	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			8,251.05000	8.25105	9,732,620	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			560.75000	0.56075	980,870	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			8,201.59000	8.20159	9,684,980	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			544.96000	0.54496	961,410	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			5,267.72000	5.26772	6,845,160	14.93	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			12,951.71000	12.95171	14,251,640	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			136.49000	0.13649	373,150	14.81	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			10,117.47000	10.11747	11,525,740	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			321.12000	0.32112	666,120	14.81	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			1,875.58000	1.87558	2,392,610	15.12	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			3,849.04000	3.84904	5,420,180	15.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			14,090.84000	14.09084	15,352,750	14.81	0.00	0	0

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			95.45000	0.09545	294,090	14.81	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			10,063.49000	10.06349	11,473,930	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			326.26000	0.32626	673,430	14.81	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			1,313.72000	1.31372	1,827,890	14.93	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			239.30000	0.23930	544,860	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			11,787.76000	11.78776	13,130,300	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			195.01000	0.19501	474,280	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			9,060.50000	9.06050	10,510,990	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			437.40000	0.43740	824,620	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			2,087.69000	2.08769	2,595,560	15.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			99.20000	0.09920	301,700	14.81	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			11,052.21000	11.05221	12,423,240	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			243.34000	0.24334	551,100	14.81	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			15,572.04000	15.57204	16,790,700	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			59.17000	0.05917	214,560	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			11,108.17000	11.10817	12,477,000	14.81	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			14,917.66000	14.91766	16,396,800	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			157.39000	0.15739	559,510	15.33	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			10,756.51000	10.75651	12,458,080	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			458.68000	0.45868	1,083,230	15.33	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			14,976.56000	14.97656	16,452,870	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			10,550.28000	10.55028	12,263,440	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			489.21000	0.48921	1,128,220	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			10,499.01000	10.49901	12,215,040	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			476.81000	0.47681	1,110,060	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			10,601.68000	10.60168	12,311,950	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			154.95000	0.15495	554,240	15.33	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			12,138.08000	12.13808	13,762,250	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			323.68000	0.32368	870,830	15.33	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			1,548.05000	1.54805	2,430,550	15.47	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			5,873.48000	5.87348	7,833,000	15.47	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			482.97000	0.48297	1,119,110	15.33	0.00	0	0
Total R2030 Option												0.00	0	143,247
Total For R2030												1,170,781,021.64	13,709	300,438
R2032	On	07/05/2020	Bond Future			11.03030	82.75679	10.83879	83.85522		16.73	1,689,728,138.22	20,418	42,823
R2032	On	06/08/2020	Bond Future			11.25640	83.76028	11.05614	84.87528		16.83	1,523,431,972.64	18,188	89,467
R2032	On	05/11/2020	Bond Future			11.48068	80.66228	11.27173	81.79230		17.62	0.00	0	0
R2032	On	04/02/2021	Bond Future			11.72023	81.68688	11.50208	82.83159		17.51	0.00	0	0
Total R2032 Future												3,213,160,110.86	38,606	132,290
R2032	On	07/05/2020	Bond Future	9.30	Put			9,617.29000	9.61729	10,715,780	15.95	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 07/05/2020 Bond Future	9.30	Call			0.00000	0.00000	0,060	15.95	0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.00	Put			11,669.13000	11.66913	12,767,560	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.00	Call			0.00000	0.00000	0,000	15.95	0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.50	Put			8,283.12000	8.28312	9,381,830	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.50	Call			0.05000	0.00005	0,330	15.95	0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.20	Put			10,294.42000	10.29442	11,392,870	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.20	Call			0.00000	0.00000	0,020	15.95	0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.17	Call			0.00000	0.00000	0,020	15.95	0.00	0	3,000
R2032 On 07/05/2020 Bond Future	9.17	Put			10,498.89000	10.49889	11,597,340	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.54	Call			0.07000	0.00007	0,460	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.54	Put			8,019.47000	8.01947	9,118,290	15.95	0.00	0	3,000
R2032 On 07/05/2020 Bond Future	8.82	Put			12,930.09000	12.93009	14,028,520	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	8.82	Call			0.00000	0.00000	0,000	15.95	0.00	0	3,000
R2032 On 07/05/2020 Bond Future	9.18	Call			0.00000	0.00000	0,020	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.18	Put			10,430.66000	10.43066	11,529,110	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.19	Call			0.00000	0.00000	0,020	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.19	Put			10,362.51000	10.36251	11,460,960	15.95	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.47	Put			9,751.87000	9.75187	11,025,820	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.45	Call			111.84000	0.11184	267,100	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.45	Put			9,877.23000	9.87723	11,147,490	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	8.79	Call			16.59000	0.01659	73,900	15.94	0.00	0	800
R2032 On 06/08/2020 Bond Future	9.29	Put			10,897.70000	10.89770	12,139,500	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.29	Call			73.39000	0.07339	200,190	15.94	0.00	0	800
R2032 On 06/08/2020 Bond Future	9.46	Call			114.73000	0.11473	271,830	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.46	Put			9,814.49000	9.81449	11,086,590	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.47	Call			117.68000	0.11768	276,630	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.91	Call			327.46000	0.32746	566,480	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.91	Put			7,139.03000	7.13903	8,493,050	15.94	0.00	0	800
R2032 On 06/08/2020 Bond Future	8.79	Put			14,259.25000	14.25925	15,431,560	15.94	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.11	Put			13,285.33000	13.28533	14,708,710	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.11	Call			181.51000	0.18151	474,870	16.81	0.00	0	3,000
R2032 On 05/11/2020 Bond Future	8.94	Call			132.97000	0.13297	386,370	16.81	0.00	0	1,000
R2032 On 05/11/2020 Bond Future	9.44	Put			11,242.61000	11.24261	12,746,810	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.44	Call			318.45000	0.31845	692,630	16.81	0.00	0	1,000
R2032 On 05/11/2020 Bond Future	11.08	Call			2,632.13000	2.63213	3,181,910	17.48	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.76	Put			9,397.82000	9.39782	10,977,130	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.77	Call			529.92000	0.52992	981,400	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.77	Put			9,342.54000	9.34254	10,924,040	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.75	Call			514.56000	0.51456	961,660	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	10.99	Put			3,963.11000	3.96311	5,660,690	17.40	0.00	0	3,000
R2032 On 05/11/2020 Bond Future	8.94	Put			14,387.04000	14.38704	15,770,460	16.81	0.00	0	0

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			10,244.68000	10.24468	11,789,830	16.81	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			416.64000	0.41664	831,770	16.81	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			2,403.92000	2.40392	2,971,480	17.40	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			9,453.25000	9.45325	11,030,370	16.81	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			3,688.73000	3.68873	5,368,530	17.48	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			522.20000	0.52220	971,490	16.81	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			536.74000	0.53674	1,243,720	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			11,437.64000	11.43764	13,289,330	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			543.63000	0.54363	1,253,770	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			11,381.39000	11.38139	13,236,240	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			16,520.05000	16.52005	18,100,420	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			164.18000	0.16418	599,840	16.73	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			13,363.83000	13.36383	15,107,610	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			345.35000	0.34535	944,420	16.73	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			529.91000	0.52991	1,233,720	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			11,494.01000	11.49401	13,342,530	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			2,037.40000	2.03740	2,983,500	16.97	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			5,768.99000	5.76899	7,859,800	16.97	0.00	0	800
Total R2032 Option												0.00	0	55,800
Total For R2032												3,213,160,110.86	38,606	188,090
R2035	On	07/05/2020	Bond Future			11.43975	83.64689	11.23801	84.88780		17.74	4,067,664,613.81	48,629	53,126
R2035	On	06/08/2020	Bond Future			11.66257	84.66122	11.45174	85.92044		17.83	4,113,604,018.58	48,589	105,218
R2035	On	05/11/2020	Bond Future			11.88480	81.24228	11.66498	82.51841		18.84	0.00	0	0
R2035	On	04/02/2021	Bond Future			12.12628	82.27417	11.89670	83.56678		18.71	0.00	0	0
Total R2035 Future												8,181,268,632.39	97,218	158,344
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,010	16.67	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			9,348.53000	9.34853	10,589,580	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.02000	0.00002	0,160	16.67	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			9,860.32000	9.86032	11,101,300	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	16.67	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			25.84000	0.02584	32,420	16.71	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			4,341.49000	4.34149	5,588,980	16.71	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			14,974.09000	14.97409	16,215,000	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			12,177.14000	12.17714	13,418,050	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			11,571.29000	11.57129	12,812,210	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Put			10,080.92000	10.08092	11,321,890	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,060	16.67	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			93.84000	0.09384	88,950	16.88	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			3,214.41000	3.21441	4,450,430	16.88	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.01000	0.00001	0,080	16.67	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			14,421.04000	14.42104	15,661,950	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Call			0.00000	0.00000	0,000	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Put			12,101.10000	12.10110	13,342,010	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Call			0.00000	0.00000	0,000	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Put			12,025.15000	12.02515	13,266,060	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.47	Call			0.00000	0.00000	0,000	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.11	Call			0.00000	0.00000	0,000	16.67	0.00	0	5,000
R2035 On 06/08/2020 Bond Future	9.92	Call			117.67000	0.11767	281,340	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.92	Put			10,209.62000	10.20962	11,632,510	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Call			120.86000	0.12086	286,530	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Put			10,141.12000	10.14112	11,566,010	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Call			114.55000	0.11455	276,230	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Put			10,278.26000	10.27826	11,699,160	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Call			419.60000	0.41960	682,490	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Put			6,821.95000	6.82195	8,344,060	16.46	0.00	0	500
R2035 On 06/08/2020 Bond Future	9.00	Put			17,055.20000	17.05520	18,348,000	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Call			6.05000	0.00605	39,630	16.46	0.00	0	24,761
R2035 On 06/08/2020 Bond Future	8.75	Put			19,072.46000	19.07246	20,350,440	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	8.75	Call			2.24000	0.00224	21,000	16.46	0.00	0	3,000
R2035 On 06/08/2020 Bond Future	9.09	Put			16,344.20000	16.34420	17,644,200	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.09	Call			8.48000	0.00848	49,260	16.46	0.00	0	500
R2035 On 06/08/2020 Bond Future	9.67	Put			11,968.83000	11.96883	13,344,560	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.67	Call			58.11000	0.05811	174,620	16.46	0.00	0	500
R2035 On 05/11/2020 Bond Future	10.34	Call			725.40000	0.72540	1,203,120	17.73	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.34	Put			9,102.74000	9.10274	10,856,590	17.73	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Call			705.19000	0.70519	1,179,240	17.73	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Put			9,218.61000	9.21861	10,968,790	17.73	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Call			715.24000	0.71524	1,191,140	17.73	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Put			9,160.58000	9.16058	10,912,610	17.73	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.06	Put			12,217.78000	12.21778	14,245,000	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.14	Put			11,730.11000	11.73011	13,781,930	17.89	0.00	0	650
R2035 On 04/02/2021 Bond Future	11.14	Call			2,071.55000	2.07155	3,014,490	18.00	0.00	0	0
R2035 On 04/02/2021 Bond Future	11.14	Put			6,564.71000	6.56471	8,800,260	18.00	0.00	0	650
R2035 On 04/02/2021 Bond Future	10.05	Call			628.95000	0.62895	1,360,430	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.05	Put			12,279.44000	12.27944	14,303,530	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.06	Call			636.92000	0.63692	1,371,530	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Call			621.06000	0.62106	1,349,390	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Put			12,341.26000	12.34126	14,362,200	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.14	Call			703.55000	0.70355	1,462,760	17.89	0.00	0	0
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									8,181,268,632.39	97,218	229,495
R2037 On 07/05/2020 Bond Future			11.55997	79.92516	11.34314	81.25012		18.67	800,450,477.40	10,015	48,792
R2037 On 06/08/2020 Bond Future			11.78279	76.63770	11.55617	77.98185		19.78	767,526,565.50	10,015	77,367
R2037 On 05/11/2020 Bond Future			11.99346	77.59964	11.75749	78.96171		19.80	0.00	0	0
R2037 On 04/02/2021 Bond Future			12.22186	74.32993	11.97570	75.70952		20.76	0.00	0	0
Total R2037 Future									1,567,977,042.90	20,030	126,159
R2037 On 07/05/2020 Bond Future	9.60	Call			0.00000	0.00000	0,000	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.60	Put			12,038.03000	12.03803	13,362,990	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Call			0.00000	0.00000	0,010	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Put			11,961.24000	11.96124	13,286,210	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Call			0.00000	0.00000	0,000	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Put			12,114.91000	12.11491	13,439,870	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	10.00	Put			9,040.69000	9.04069	10,365,860	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	10.00	Call			0.03000	0.00003	0,240	17.56	0.00	0	7,500
R2037 On 07/05/2020 Bond Future	9.70	Put			11,274.49000	11.27449	12,599,460	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.70	Call			0.00000	0.00000	0,010	17.56	0.00	0	7,500
R2037 On 06/08/2020 Bond Future	9.87	Call			81.91000	0.08191	216,490	18.30	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.87	Put			11,331.10000	11.33110	12,809,830	18.30	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Call			84.24000	0.08424	220,630	18.30	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Put			11,259.61000	11.25961	12,740,150	18.30	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Call			79.64000	0.07964	212,400	18.30	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Put			11,402.73000	11.40273	12,879,640	18.30	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Call			508.83000	0.50883	929,090	18.65	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Put			10,670.07000	10.67007	12,452,400	18.65	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Call			516.65000	0.51665	939,050	18.65	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Put			10,607.18000	10.60718	12,391,650	18.65	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Call			501.10000	0.50110	919,200	18.65	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Put			10,733.14000	10.73314	12,513,310	18.65	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Put			10,275.15000	10.27515	12,477,000	19.85	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Call			976.51000	0.97651	1,798,770	19.85	0.00	0	240
R2037 On 04/02/2021 Bond Future	13.73	Call			10,131.36000	10.13136	10,179,050	22.20	0.00	0	0
R2037 On 04/02/2021 Bond Future	13.73	Put			1,100.73000	1.10073	2,528,010	22.20	0.00	0	300
R2037 On 04/02/2021 Bond Future	11.97	Put			4,038.52000	4.03852	6,239,630	20.73	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.85	Put			8,294.11000	8.29411	10,565,760	19.85	0.00	0	72
R2037 On 04/02/2021 Bond Future	10.28	Call			773.53000	0.77353	1,543,960	19.85	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.28	Put			11,446.04000	11.44604	13,596,060	19.85	0.00	0	0
R2037 On 04/02/2021 Bond Future	11.90	Put			4,236.06000	4.23606	6,455,740	20.67	0.00	0	240
R2037 On 04/02/2021 Bond Future	10.29	Call			782.84000	0.78284	1,556,060	19.85	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.29	Put			11,385.87000	11.38587	13,538,680	19.85	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.27	Call			764.29000	0.76429	1,531,930	19.85	0.00	0	0

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			11,506.37000	11.50637	13,653,600	19.85	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			1,451.73000	1.45173	2,343,790	19.85	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			4,006.11000	4.00611	4,827,630	20.73	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			840.56000	0.84056	1,630,050	19.85	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			11,028.44000	11.02844	13,197,520	19.85	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			15,562.64000	15.56264	17,513,750	19.85	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			338.32000	0.33832	909,840	19.85	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			3,803.79000	3.80379	4,643,880	20.67	0.00	0	0
Total R2037 Option												0.00	0	16,296
Total For R2037												1,567,977,042.90	20,030	142,455
R2040	On	07/05/2020	Bond Future			11.63935	82.25051	11.40719	83.75605		18.70	72,133,697.27	877	32,073
R2040	On	06/08/2020	Bond Future			11.85835	78.74079	11.61559	80.26786		19.82	69,055,672.83	877	43,979
R2040	On	05/11/2020	Bond Future			12.06517	79.72918	11.81227	81.27649		19.95	0.00	0	0
R2040	On	04/02/2021	Bond Future			12.28932	76.23623	12.02532	77.80342		20.93	0.00	0	0
Total R2040 Future												141,189,370.10	1,754	76,052
R2040	On	07/05/2020	Bond Future	9.74	Call			0.00000	0.00000	0,000	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			12,306.66000	12.30666	13,812,200	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			12,224.18000	12.22418	13,729,720	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			0.00000	0.00000	0,000	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			0.05000	0.00005	0,240	17.34	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.00	Put			10,198.70000	10.19870	11,704,290	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			0.01000	0.00001	0,060	17.34	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			14,321.10000	14.32110	15,826,640	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	17.34	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	11.10	Call			262.30000	0.26230	181,060	17.89	0.00	0	450
R2040	On	07/05/2020	Bond Future	12.70	Put			2.16000	0.00216	39,250	21.01	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.70	Call			7,834.55000	7.83455	6,366,100	21.01	0.00	0	325
R2040	On	07/05/2020	Bond Future	9.85	Put			11,405.58000	11.40558	12,911,130	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			0.00000	0.00000	0,010	17.34	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			9,016.54000	9.01654	10,522,270	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			12,389.26000	12.38926	13,894,800	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.20	Put			37.78000	0.03778	256,140	20.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.20	Call			4,995.66000	4.99566	3,708,480	20.34	0.00	0	325
R2040	On	07/05/2020	Bond Future	11.80	Put			227.68000	0.22768	831,510	19.29	0.00	0	0
R2040	On	07/05/2020	Bond Future	11.80	Call			2,748.43000	2.74843	1,846,720	19.29	0.00	0	450
R2040	On	07/05/2020	Bond Future	11.10	Put			2,326.91000	2.32691	3,751,210	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call			649.95000	0.64995	956,740	18.52	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			5,797.59000	5.79759	7,631,450	18.52	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call			1,534.31000	1.53431	1,788,090	19.45	0.00	0	0

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			3,860.55000	3.86055	5,641,400	19.45	0.00	0	517
R2040	On	06/08/2020	Bond Future	10.79	Call			560.78000	0.56078	859,170	18.37	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			6,134.38000	6.13438	7,959,840	18.37	0.00	0	800
R2040	On	06/08/2020	Bond Future	9.57	Put			15,045.07000	15.04507	16,630,280	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			16.72000	0.01672	74,860	17.89	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			11,051.11000	11.05111	12,714,580	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			88.46000	0.08846	224,860	17.89	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.03	Call			78.41000	0.07841	207,350	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			11,356.16000	11.35616	13,012,170	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			80.83000	0.08083	211,620	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			11,279.64000	11.27964	12,937,500	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			76.06000	0.07606	203,160	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			11,432.85000	11.43285	13,087,020	17.89	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			11,414.40000	11.41440	13,334,660	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			481.03000	0.48103	853,980	18.55	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			3,365.02000	3.36502	3,669,440	19.89	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			4,068.25000	4.06825	5,919,980	19.89	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			13,049.75000	13.04975	14,920,380	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			326.45000	0.32645	649,770	18.55	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			2,770.81000	2.77081	3,136,150	19.66	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			4,752.42000	4.75242	6,665,070	19.66	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			15,095.94000	15.09594	16,904,850	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			198.89000	0.19889	460,490	18.55	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			16,938.76000	16.93876	18,696,600	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			125.74000	0.12574	336,270	18.55	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			546.57000	0.54657	935,260	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			10,870.27000	10.87027	12,806,270	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			555.22000	0.55522	945,810	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			10,803.17000	10.80317	12,741,070	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			538.02000	0.53802	924,800	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			10,937.57000	10.93757	12,871,660	18.55	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			2,934.18000	2.93418	3,767,560	20.54	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			5,764.42000	5.76442	8,164,990	20.54	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			3,392.59000	3.39259	4,195,060	20.69	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			5,146.72000	5.14672	7,516,380	20.69	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			18,383.59000	18.38359	20,410,490	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			242.55000	0.24255	702,260	20.03	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			12,830.02000	12.83002	15,093,830	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			703.97000	0.70397	1,400,590	20.03	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			17,744.78000	17.74478	19,797,570	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			274.83000	0.27483	760,430	20.03	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			14,000.76000	14.00076	16,214,300	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			564.12000	0.56412	1,210,470	20.03	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			858.45000	0.85845	1,598,130	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			11,777.94000	11.77794	14,084,810	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			868.89000	0.86889	1,611,090	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			11,713.82000	11.71382	14,023,210	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			879.42000	0.87942	1,624,120	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			11,649.89000	11.64989	13,961,780	20.03	0.00	0	0
Total R2040 Option												0.00	0	53,185
Total For R2040												141,189,370.10	1,754	129,237
R2044	On	07/05/2020	Bond Future			11.69340	78.94894	11.45086	80.51650		19.52	5,447,476.86	69	40,075
R2044	On	06/08/2020	Bond Future			11.90637	75.52441	11.65266	77.11409		20.68	528,670.87	7	52,496
R2044	On	05/11/2020	Bond Future			12.10735	76.47242	11.84292	78.08311		20.80	0.00	0	0
R2044	On	04/02/2021	Bond Future			12.32506	73.06325	12.04886	74.69464		21.82	0.00	0	0
Total R2044 Future												5,976,147.73	76	92,571
R2044	On	07/05/2020	Bond Future	9.91	Put			11,384.33000	11.38433	12,951,900	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			0.00000	0.00000	0,010	18.10	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			128.23000	0.12823	93,640	18.47	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			3,053.17000	3.05317	4,586,140	18.47	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.98	Put			10,807.79000	10.80779	12,375,380	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			0.00000	0.00000	0,030	18.10	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			198.44000	0.19844	136,720	18.65	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			2,635.51000	2.63551	4,141,350	18.65	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			17,046.85000	17.04685	18,614,410	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			0.00000	0.00000	0,000	18.10	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.97	Put			10,889.78000	10.88978	12,457,360	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			0.00000	0.00000	0,020	18.10	0.00	0	129
R2044	On	07/05/2020	Bond Future	10.81	Call			27.13000	0.02713	26,480	18.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			4,446.35000	4.44635	6,013,260	18.15	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			16,409.11000	16.40911	17,976,670	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			0.00000	0.00000	0,000	18.10	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.81	Call			0.00000	0.00000	0,000	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			12,218.79000	12.21879	13,786,350	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			12,387.22000	12.38722	13,954,780	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			15,331.99000	15.33199	16,899,550	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	18.10	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.80	Call			0.00000	0.00000	0,000	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			12,302.94000	12.30294	13,870,500	18.10	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			17,415.66000	17.41566	19,037,620	18.68	0.00	0	0

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			5.93000	0.00593	38,210	18.68	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			12,152.11000	12.15211	13,852,220	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			58.25000	0.05825	168,680	18.68	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			1,039.99000	1.03999	1,250,670	19.30	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			13,122.76000	13.12276	14,803,010	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			5,589.58000	5.58958	7,412,390	18.96	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			40.54000	0.04054	132,680	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			13,040.94000	13.04094	14,722,760	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			41.92000	0.04192	135,660	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			12,959.28000	12.95928	14,642,700	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			39.19000	0.03919	129,760	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			4,779.87000	4.77987	6,580,230	19.30	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			20,645.74000	20.64574	22,248,390	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			1.23000	0.00123	14,200	18.68	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			14,793.38000	14.79338	16,445,400	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			19.30000	0.01930	81,640	18.68	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			728.95000	0.72895	962,080	18.96	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			1,587.65000	1.58765	2,020,580	19.84	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			6,729.16000	6.72916	8,772,780	19.84	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			13,113.11000	13.11311	15,044,130	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			325.16000	0.32516	645,490	19.35	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			18,838.05000	18.83805	20,614,880	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			10,956.89000	10.95689	12,950,620	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			5,334.48000	5.33448	7,328,910	20.33	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			548.42000	0.54842	933,330	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			10,888.37000	10.88837	12,883,970	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			557.21000	0.55721	943,960	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			10,820.08000	10.82008	12,817,520	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			539.74000	0.53974	922,780	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			313.73000	0.31373	629,560	19.35	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			19,281.10000	19.28110	21,048,330	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			70.62000	0.07062	227,160	19.35	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			13,719.88000	13.71988	15,632,770	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			281.38000	0.28138	583,580	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			2,364.72000	2.36472	2,748,460	20.33	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			177.79000	0.17779	424,980	19.35	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			13,643.32000	13.64332	15,558,500	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			286.57000	0.28657	591,060	19.35	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			23,171.12000	23.17112	24,870,740	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			25.02000	0.02502	113,950	19.35	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			13,263.58000	13.26358	15,190,100	19.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	9.34	Call			79.17000	0.07917	245,310	19.35	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			1,837.72000	1.83772	2,258,690	20.01	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			6,221.28000	6.22128	8,252,940	20.01	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			2,499.55000	2.49955	2,871,690	20.40	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			5,138.97000	5.13897	7,121,800	20.40	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			15,616.07000	15.61607	17,473,950	19.35	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			784.83000	0.78483	1,497,860	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			12,288.28000	12.28828	14,632,700	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			794.72000	0.79472	1,510,390	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			12,221.37000	12.22137	14,568,430	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			775.03000	0.77503	1,485,410	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			12,355.39000	12.35539	14,697,160	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			1,371.63000	1.37163	2,182,840	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			9,313.96000	9.31396	11,756,560	20.88	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			718.13000	0.71813	1,412,180	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			12,762.39000	12.76239	15,087,830	20.88	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			17,470.22000	17.47022	19,598,270	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			294.14000	0.29414	790,800	20.88	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			14,537.01000	14.53701	16,788,250	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			514.42000	0.51442	1,134,270	20.88	0.00	0	0
Total R2044 Option												0.00	0	18,150
Total For R2044												5,976,147.73	76	110,721
R2048	On	07/05/2020	Bond Future			11.63631	77.98503	11.38817	79.62079		19.79	354,753,901.47	4,549	54,547
R2048	On	06/08/2020	Bond Future			11.83720	78.93068	11.57778	80.58932		19.83	355,109,129.32	4,499	72,174
R2048	On	05/11/2020	Bond Future			12.03666	75.50300	11.76597	77.18347		21.12	0.00	0	0
R2048	On	04/02/2021	Bond Future			12.25266	76.46202	11.96960	78.16413		20.92	0.00	0	0
Total R2048 Future												709,863,030.79	9,048	126,721
R2048	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			12,313.26000	12.31326	13,949,020	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			12,226.29000	12.22629	13,862,050	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			12,400.36000	12.40036	14,036,120	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			0.08000	0.00008	0,280	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			8,782.19000	8.78219	10,418,150	18.25	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			16.69000	0.01669	15,790	18.22	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			4,899.30000	4.89930	6,534,160	18.22	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			13,102.48000	13.10248	14,738,240	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	18.25	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put			1,271.47000	1.27147	2,470,930	21.49	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
R2048	On	06/08/2020	Bond Future	12.25	Call			5,438.91000	5.43891	4,979,730	21.49	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			2,093.23000	2.09323	3,576,340	20.36	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			3,518.03000	3.51803	3,342,500	20.36	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			4,530.32000	4.53032	6,336,590	19.08	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			1,296.83000	1.29683	1,444,460	19.08	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			677.23000	0.67723	1,564,790	22.16	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			7,684.59000	7.68459	6,913,510	22.16	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			9,023.78000	9.02378	10,846,430	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			197.78000	0.19778	361,790	17.74	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			1,978.66000	1.97866	3,431,180	20.48	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			3,717.45000	3.71745	3,511,330	20.48	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			4,305.65000	4.30565	6,098,060	19.19	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			1,421.90000	1.42190	1,555,670	19.19	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			5,784.28000	5.78428	7,633,690	18.44	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			760.23000	0.76023	951,000	18.44	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			18,373.17000	18.37317	20,053,460	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			3.82000	0.00382	25,470	17.74	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			20,796.46000	20.79646	22,465,730	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			1.15000	0.00115	11,780	17.74	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			125.47000	0.12547	263,060	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			10,234.27000	10.23427	12,030,500	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			129.23000	0.12923	268,520	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			10,156.87000	10.15687	11,954,800	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			121.81000	0.12181	257,690	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			10,311.89000	10.31189	12,106,410	17.74	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			352.65000	0.35265	659,660	19.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			12,896.84000	12.89684	14,884,320	19.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			340.12000	0.34012	642,960	19.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			13,050.88000	13.05088	15,034,190	19.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			346.34000	0.34634	651,270	19.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			12,973.74000	12.97374	14,959,140	19.55	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			973.36000	0.97336	1,697,960	20.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			11,248.11000	11.24811	13,674,820	20.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			949.77000	0.94977	1,669,940	20.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			11,379.43000	11.37943	13,801,710	20.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			961.51000	0.96151	1,683,910	20.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			11,313.65000	11.31365	13,738,160	20.02	0.00	0	0
Total R2048 Option												0.00	0	28,388
Total For R2048												709,863,030.79	9,048	155,109
R208	On	07/05/2020	Bond Future			4.08633	103.06150	4.18284	102.97684		0.63	910,857,537.00	8,838	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			3.77517	104.31125	3.90451	104.22951		0.45	0.00	0	7,323
R208	On	05/11/2020	Bond Future			2.91217	102.22499	3.12079	102.14359		0.25	0.00	0	0
Total R208 Future												910,857,537.00	8,838	32,595
R208	On	07/05/2020	Bond Future	4.81	Call			547.50000	0.54750	632,150	0.74	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			0.01000	0.00001	0,000	0.74	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			556.18000	0.55618	640,840	0.74	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			0.00000	0.00000	0,000	0.74	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			538.80000	0.53880	623,450	0.74	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			0.01000	0.00001	0,000	0.74	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			1,036.34000	1.03634	1,118,000	0.69	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.29000	0.00029	0,210	0.69	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			1,042.52000	1.04252	1,124,190	0.69	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.27000	0.00027	0,200	0.69	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			1,030.15000	1.03015	1,111,810	0.69	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.30000	0.00030	0,220	0.69	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			643.09000	0.64309	724,390	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.27000	0.00027	0,170	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			646.93000	0.64693	728,230	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.26000	0.00026	0,160	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			639.26000	0.63926	720,540	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.29000	0.00029	0,170	0.34	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												910,857,537.00	8,838	32,595
R209	On	07/05/2020	Bond Future			11.40145	63.28204	11.19388	64.36472		21.42	0.00	0	55,961
R209	On	06/08/2020	Bond Future			11.60254	64.04942	11.38648	65.14769		21.54	0.00	0	47,937
R209	On	05/11/2020	Bond Future			11.80061	61.70987	11.57612	62.82277		22.25	0.00	0	0
R209	On	04/02/2021	Bond Future			12.01010	62.49373	11.77675	63.62101		22.22	0.00	0	0
Total R209 Future												0.00	0	103,898
R209	On	07/05/2020	Bond Future	9.46	Call			0.00000	0.00000	0,030	20.75	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			10,222.72000	10.22272	11,305,430	20.75	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,030	20.75	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			10,157.14000	10.15714	11,239,850	20.75	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,030	20.75	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			10,288.38000	10.28838	11,371,090	20.75	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			44,276.97000	44.27697	45,375,240	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			44,168.64000	44.16864	45,266,910	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			44,385.45000	44.38545	45,483,720	20.89	0.00	0	0

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			556.31000	0.55631	990,790	21.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			9,218.29000	9.21829	10,765,670	21.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			563.96000	0.56396	1,000,300	21.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			9,165.22000	9.16522	10,714,460	21.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			548.73000	0.54873	981,340	21.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			9,271.50000	9.27150	10,817,010	21.48	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			744.16000	0.74416	1,522,170	21.20	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			9,773.48000	9.77348	11,678,770	21.20	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			752.71000	0.75271	1,533,300	21.20	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			9,722.28000	9.72228	11,630,150	21.20	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			735.67000	0.73567	1,511,100	21.20	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			9,824.81000	9.82481	11,727,520	21.20	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			183.55634	183.55634	183.50197	183.50197			0.00	0	1,419
R210	On	06/08/2020	Bond Future			185.82826	185.82826	185.78018	185.78018			0.00	0	555
R210	On	05/11/2020	Bond Future			185.48134	185.48134	185.43505	185.43505			0.00	0	0
R210	On	04/02/2021	Bond Future			187.88038	187.88038	187.83396	187.83396			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			165.59188	165.59188	165.57377	165.57377			0.00	0	6,719
R212	On	06/08/2020	Bond Future			165.34428	165.34428	165.33225	165.33225			0.00	0	25
R212	On	05/11/2020	Bond Future			167.45707	167.45707	167.44704	167.44704			0.00	0	0
R212	On	04/02/2021	Bond Future			167.29099	167.29099	167.28132	167.28132			0.00	0	0
Total R212 Future												0.00	0	6,744
Total For R212												0.00	0	6,744
R213	On	07/05/2020	Bond Future			10.79902	77.49593	10.61221	78.48227		16.73	147,087,275.14	1,898	9,714
R213	On	06/08/2020	Bond Future			11.01590	78.43567	10.82070	79.43700		16.83	148,870,901.66	1,898	12,747
R213	On	05/11/2020	Bond Future			11.23341	75.88519	11.02992	76.90009		17.34	0.00	0	0
R213	On	04/02/2021	Bond Future			11.47079	76.84901	11.25835	77.87704		17.32	0.00	0	0
Total R213 Future												295,958,176.80	3,796	22,461
R213	On	07/05/2020	Bond Future	9.02	Call			0.00000	0.00000	0,060	16.18	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			9,141.01000	9.14101	10,127,410	16.18	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,050	16.18	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			9,264.73000	9.26473	10,251,120	16.18	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.00000	0.00000	0,050	16.18	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			9,202.84000	9.20284	10,189,230	16.18	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			8,551.22000	8.55122	9,726,430	16.31	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			160.76000	0.16076	331,300	16.31	0.00	0	0

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			8,662.75000	8.66275	9,834,620	16.31	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			164.44000	0.16444	336,650	16.31	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			8,606.92000	8.60692	9,780,460	16.31	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			168.19000	0.16819	342,070	16.31	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			8,323.28000	8.32328	9,760,490	16.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			597.90000	0.59790	1,021,950	16.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			8,274.16000	8.27416	9,713,110	16.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			606.09000	0.60609	1,031,870	16.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			8,225.17000	8.22517	9,665,850	16.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			589.79000	0.58979	1,012,100	16.74	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			528.54000	0.52854	1,194,710	16.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			10,442.53000	10.44253	12,136,730	16.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			535.13000	0.53513	1,204,150	16.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			10,391.59000	10.39159	12,088,640	16.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			541.78000	0.54178	1,213,650	16.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			10,340.77000	10.34077	12,040,670	16.53	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												295,958,176.80	3,796	22,461
R214	On	07/05/2020	Bond Future			11.54527	61.81031	11.30707	63.07949		22.40	127,700,100.46	2,066	11,591
R214	On	06/08/2020	Bond Future			11.73880	62.55985	11.49066	63.84678		22.49	126,370,897.00	2,020	10,666
R214	On	05/11/2020	Bond Future			11.93061	60.06275	11.67259	61.36671		23.38	0.00	0	0
R214	On	04/02/2021	Bond Future			12.13752	60.82565	11.86879	62.14632		23.25	0.00	0	0
Total R214 Future												254,070,997.46	4,086	22,257
R214	On	07/05/2020	Bond Future	9.76	Call			0.01000	0.00001	0,100	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			9,402.39000	9.40239	10,671,660	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.01000	0.00001	0,110	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			9,334.46000	9.33446	10,603,740	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.01000	0.00001	0,090	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			9,470.42000	9.47042	10,739,680	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			12,567.37000	12.56737	13,836,550	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	21.60	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			8,394.09000	8.39409	9,663,560	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			0.06000	0.00006	0,350	21.60	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			42.33000	0.04233	45,020	21.63	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			3,717.79000	3.71779	4,989,660	21.63	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			179.72000	0.17972	365,370	21.69	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			9,084.14000	9.08414	10,556,720	21.69	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			183.87000	0.18387	371,220	21.69	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			9,022.67000	9.02267	10,496,950	21.69	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			175.64000	0.17564	359,590	21.69	0.00	0	0

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			9,145.78000	9.14578	10,616,660	21.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			641.80000	0.64180	1,108,200	22.50	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			8,752.27000	8.75227	10,522,630	22.50	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			650.70000	0.65070	1,118,800	22.50	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			8,698.18000	8.69818	10,470,240	22.50	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			632.99000	0.63299	1,097,670	22.50	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			8,806.55000	8.80655	10,575,190	22.50	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			830.82000	0.83082	1,631,800	22.19	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			9,491.26000	9.49126	11,612,910	22.19	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			840.46000	0.84046	1,643,820	22.19	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			9,438.63000	9.43863	11,562,660	22.19	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			821.27000	0.82127	1,619,850	22.19	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			9,544.06000	9.54406	11,663,310	22.19	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												254,070,997.46	4,086	26,007
Total for Bond												21,076,574,023.87	239,741	1,754,059
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			649.66000	649.66000	657.86900	657.86900			1,591,667,000.00		245	446
GOVI On 06/08/2020 GOVI			657.45900	657.45900	665.77400	665.77400			1,630,498,320.00		248	984
GOVI On 05/11/2020 GOVI			665.78800	665.78800	674.21000	674.21000			0.00		0	0
GOVI On 04/02/2021 GOVI			674.24100	674.24100	682.77100	682.77100			0.00		0	0
Total GOVI Future									3,222,165,320.00		493	1,430
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			621,210.00000	62.12100	703,300,000		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			621,310.00000	62.13100	703,400,000		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			621,110.00000	62.11100	703,200,000		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			623,560.00000	62.35600	706,710,000		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			623,660.00000	62.36600	706,810,000		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			623,460.00000	62.34600	706,610,000		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			636,300.00000	63.63000	720,520,000		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			636,400.00000	63.64000	720,620,000		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			636,200.00000	63.62000	720,420,000		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			681,790.00000	68.17900	767,090,000		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			681,890.00000	68.18900	767,190,000		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			681,690.00000	68.16900	766,990,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												3,222,165,320.00	493	1,430
Total for GOVI												3,222,165,320.00	493	1,430
AL37	On	07/05/2020	Index Future			673.29400	673.29400	675.86200	675.86200			0.00	0	0
AL37	On	06/08/2020	Index Future			681.37700	681.37700	683.98200	683.98200			0.00	0	0
AL37	On	05/11/2020	Index Future			690.00900	690.00900	692.64900	692.64900			0.00	0	0
AL37	On	04/02/2021	Index Future			698.77000	698.77000	701.44400	701.44400			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			732.73400	732.73400	742.19400	742.19400			0.00	0	0
AL7T	On	06/08/2020	Index Future			741.53100	741.53100	751.11200	751.11200			0.00	0	0
AL7T	On	05/11/2020	Index Future			750.92400	750.92400	760.62900	760.62900			0.00	0	0
AL7T	On	04/02/2021	Index Future			760.45900	760.45900	770.28800	770.28800			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			657.56400	657.56400	665.86800	665.86800			0.00	0	209
ALBI	On	06/08/2020	Index Future			665.45800	665.45800	673.86800	673.86800			0.00	0	165
ALBI	On	05/11/2020	Index Future			673.88800	673.88800	682.40700	682.40700			0.00	0	0
ALBI	On	04/02/2021	Index Future			682.44500	682.44500	691.07200	691.07200			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			254.39600	254.39600	255.86300	255.86300			0.00	0	567
IGOV On 06/08/2020 Index Future			257.51300	257.51300	259.00100	259.00100			0.00	0	0
IGOV On 05/11/2020 Index Future			260.83800	260.83800	262.34500	262.34500			0.00	0	47
IGOV On 04/02/2021 Index Future			264.21100	264.21100	265.73900	265.73900			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			91.70000	91.70000	91.73000	91.73000			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 :									24,298,739,343.87	240,234	1,756,528
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.80050			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			6.79000	102.81202	6.79000	102.73702			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	104.84000	10.00000	104.73100			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	101.59977	11.37000	101.47822			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	101.76145	11.81000	101.63461			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	50.55542	100.00000	56.17145				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	44.08894	100.00000	43.69780				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	105.05000	10.00000	104.94000				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			4.50000	4.50000	4.50000	291.88430				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	101.16092				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	101.17062				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	101.46546				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	101.13484				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN13: On 14/05/2020 Spot Bond					0.00000	101.71014				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	102.50592				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	101.88959				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	102.04586				0.00	0	1,100,000,000
Total ABFN16 SPOT										0.00	0	1,100,000,000
Total For ABFN16										0.00	0	1,100,000,000
ABFN18: On 26/09/2023 Spot Bond					0.00000	102.87289				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	101.45185				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	101.80321				0.00	0	500,000,000
Total ABFN21 SPOT										0.00	0	500,000,000
Total For ABFN21										0.00	0	500,000,000
ABFN21 On 30/05/2024 Spot Bond					0.00000	101.64585				0.00	296,000,000	74,000,000
Total ABFN22 SPOT										0.00	296,000,000	74,000,000
Total For ABFN22										0.00	296,000,000	74,000,000
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.31028				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	100.30162				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	101.51354				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	103.18887				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	101.48381				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	100.34594				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	101.64837				0.00	800,000,000	400,000,000
Total ABFN29 SPOT										0.00	800,000,000	400,000,000
Total For ABFN29										0.00	800,000,000	400,000,000
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.24988				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	101.52587				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	101.34956			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	102.24902			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	101.82686			0.00	0	2,000,000,000
Total ABFN34 SPOT									0.00	0	2,000,000,000
Total For ABFN34									0.00	0	2,000,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.47816			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	101.59186			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	101.75533			0.00	0	0
Total ABFN37 SPOT									0.00	0	0
Total For ABFN37									0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.01428			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	101.06786			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	100.93021			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	99.92834			0.00	0	0
Total ABFN41 SPOT									0.00	0	0
Total For ABFN41									0.00	0	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.02293			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	100.40462			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	100.40830			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	100.41100			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	101.67677			0.00	0	430,000,000
Total ABJ01 SPOT									0.00	0	430,000,000
Total For ABJ01									0.00	0	430,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	101.98992			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	101.62353			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	101.13293			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			5.75000	5.75000	5.75000	155.47004			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	112.42128	100.00000	111.27738			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			5.45000	5.45000	5.45000	138.32528			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	40.10816	100.00000	39.74033			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			8.70000	8.70000	8.70000	126.08405			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	12.69636	100.00000	12.58053			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	95.87624				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			3.81000	207.94597	3.81000	207.78732				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			4.90000	4.90000	4.90000	129.64331				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	170.74243				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			4.79500	4.79500	4.79500	206.29856				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			7.63000	7.63000	7.63000	101.45981				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			10.32500	10.32500	10.32500	104.38527				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			6.29000	6.29000	6.29000	100.84790				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			10.87000	10.87000	10.87000	101.83426				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			6.04000	103.56181	6.04000	103.49448				0.00	0	1,450,000,000
Total ABS11 SPOT										0.00	0	1,450,000,000
Total For ABS11										0.00	0	1,450,000,000
ABS12 On 14/05/2020 Spot Bond			6.22000	104.34550	6.22000	104.27461				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	104.20974	9.20000	104.10520				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			6.99500	109.42851	6.99500	109.34586			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			6.34500	105.84568	6.34500	105.77305			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			6.92000	111.04233	6.92000	110.95935			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			9.32000	109.38656	9.32000	109.27711			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			9.67000	110.01036	9.67000	109.89625			0.00	0	3,000,000,000
Total ABS17 SPOT									0.00	0	3,000,000,000
Total For ABS17									0.00	0	3,000,000,000
ABS18 On 26/09/2023 Spot Bond			6.87000	109.76501	6.87000	109.68446			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			5.34000	103.58475	5.34000	103.52446			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			9.85000	96.24555	9.85000	96.14502			0.00	0	240,000,000
Total ABS7 SPOT									0.00	0	240,000,000
Total For ABS7									0.00	0	240,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.30271	100.00000	10.21229			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			3.33000	3.33000	3.33000	303.06868			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			2.75000	163.91286	2.75000	163.80622			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			11.77000	11.77000	11.77000	100.38671				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	105.05000	10.00000	104.94000				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	100.94283				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	100.92397				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	100.90059				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	105.05000	10.00000	104.94000				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	100.90344				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	100.19169				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	101.07659				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	100.91939				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	100.92231				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	100.92231				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	100.93838				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	100.93838				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	99.73790				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	100.89213				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	101.84034				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	99.93167				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	100.88831				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	100.87415				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	101.54649				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	102.91225				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	101.53689				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	101.54547				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	101.55936				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	96.76119				0.00	0	500,000,000
Total AGL02 SPOT										0.00	0	500,000,000
Total For AGL02										0.00	0	500,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	95.00769				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	98.33016				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0

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	98.26499			0.00	0	500,000,000
Total AGT02 SPOT									0.00	0	500,000,000
Total For AGT02									0.00	0	500,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	94.95817			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	100.06847			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	99.88938			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	99.90029			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	100.06689			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	100.06634			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	100.07232			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	100.07830			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	100.09782			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	100.10378			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	102.23022			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	101.56952			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			7.67000	108.10591	7.67000	108.01653			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	101.62095			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	101.68950			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	102.16875			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	101.95991			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	102.12994			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	101.62088			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	101.68942			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	102.16855			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			7.75000	110.29701	7.75000	110.20539		968,750,000,000.00		125,000,000	125,000,000
Total AIR02 SPOT								968,750,000,000.00		125,000,000	125,000,000
Total For AIR02								968,750,000,000.00		125,000,000	125,000,000
AIR04 On 29/05/2024 Spot Bond			7.32000	110.53544	7.32000	110.44815			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			12.32500	90.90963	12.32500	90.79022			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			5.20500	171.62931	5.20500	171.47280			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	100.01881			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	101.81451			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	102.06856			0.00	0	580,000,000
Total APF06 SPOT									0.00	0	580,000,000
Total For APF06									0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF07 On 25/06/2023 Spot Bond					0.00000	100.81683				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	99.52169				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.00005				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	101.26187				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	101.08681				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			5.04500	224.09000	5.04500	223.88947				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			5.06000	200.92134	5.06000	200.74125				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	0.00000				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	99.93107				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	99.89862				0.00	236,000,000	59,000,000
Total ASN061 SPOT										0.00	236,000,000	59,000,000
Total For ASN061										0.00	236,000,000	59,000,000
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	101.00515				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	100.86275			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	101.07335			0.00	0	1,000,000
Total ASN083 SPOT									0.00	0	1,000,000
Total For ASN083									0.00	0	1,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	102.11666			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	113.24004			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	100.01636			0.00	244,000,000	61,000,000
Total ASN092 SPOT									0.00	244,000,000	61,000,000
Total For ASN092									0.00	244,000,000	61,000,000
ASN09(On 10/11/2020 Spot Bond					0.00000	101.83380			0.00	264,000,000	66,000,000
Total ASN096 SPOT									0.00	264,000,000	66,000,000
Total For ASN096									0.00	264,000,000	66,000,000
ASN09(On 20/12/2020 Spot Bond					0.00000	96.31554			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	101.45609			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	101.30155			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	101.12662			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	101.11722				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			3.48000	161.90142	3.48000	161.78331				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	101.17808				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	93.03381				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	99.81405				0.00	244,000,000	61,000,000
Total ASN146 SPOT										0.00	244,000,000	61,000,000
Total For ASN146										0.00	244,000,000	61,000,000
ASN14: On 04/05/2021 Spot Bond					0.00000	99.82429				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			3.52500	161.77848	3.52500	161.65968				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	49.71660				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	101.48485				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 31/03/2028 Spot Bond			5.64000	163.49043	5.64000	163.33380			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	101.86019			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	101.66251			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	101.42635			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	100.98749				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	101.19435				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	100.72807				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			5.00000	100.54252	5.00000	100.45274				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	100.84396				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	100.85171				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	100.89242				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	101.80830				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	101.96264				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	101.41758				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	101.42157				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	101.41499				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	100.98562				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	100.84869				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	101.68116				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	101.66258				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	101.61752				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	101.24436				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	100.81031				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	100.88646				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31 On 20/12/2023 Spot Bond					0.00000	101.04211				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	101.07494				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	99.89716				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			4.99500	4.99500	4.99500	91.46397				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			5.10500	5.10500	5.10500	87.80405			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	100.85695			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	100.93174			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	101.85412			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	100.86092			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			5.11000	99.06546	5.11000	98.97582			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	100.89587			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	101.83088			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	101.83088			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	100.84391			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	100.86854			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	100.87226			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	100.87226				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	101.50624				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	100.98079				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	100.86184				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	100.88167				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	99.91632				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	101.14088				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	101.14088				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	100.97234				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	100.86656				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	101.55462				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	101.12039				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	100.86278				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	100.95717				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	101.48807				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	99.91363				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	101.31159				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	101.73811				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			5.42000	106.20406	5.42000	106.14200				0.00	0	2,500,000,000
Total BAW19 SPOT										0.00	0	2,500,000,000
Total For BAW19										0.00	0	2,500,000,000
BAW21 On 24/03/2022 Spot Bond			6.75000	105.35097	6.75000	105.27498				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	100.85929	9.30000	100.75969				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	101.70917				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	101.82305				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	102.26847			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	101.52354			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	101.30059			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	100.66419			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	104.10713			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	101.15800			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			9.91500	9.91500	9.91500	104.30170			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	100.88589			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	100.84082			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	102.33257			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	100.84723				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	101.15547				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	100.84090				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			9.52000	9.52000	9.52000	104.91103				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	100.79917				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	100.79917				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	100.79917				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			12.38000	12.38000	12.38000	99.95450				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	101.65022				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	102.68434				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	101.75145				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	101.75152				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	101.87430				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	101.45312				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	102.33282				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	101.07151				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	100.94358				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	100.95873				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	100.95873				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	100.95873				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	100.97505				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	100.95938				0.00	600,000,000	300,000,000
Total BAYB17 SPOT										0.00	600,000,000	300,000,000
Total For BAYB17										0.00	600,000,000	300,000,000
BAYB18 On 30/09/2022 Spot Bond					0.00000	103.68849				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	100.95938				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	101.21630				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	101.69251				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	101.21432				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			9.32500	9.32500	9.32500	93.45003				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	8.44494	100.00000	8.37042				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	99.80922				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	101.89682			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	100.63722			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			8.02000	102.76953	8.02000	102.68178			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	102.43882			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			8.32000	109.07836	8.32000	108.98175			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	101.64843			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			8.02000	102.24041	8.02000	102.15356			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	104.73311			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			8.22000	103.80305	8.22000	109.91109			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	105.38755			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			7.70000	107.12306	7.70000	107.03416			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	103.08154				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	105.16911				0.00	498,000,000	249,000,000
Total BGL15 SPOT										0.00	498,000,000	249,000,000
Total For BGL15										0.00	498,000,000	249,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.84513				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	102.21459				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	103.36076				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	99.53404				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	105.19077				0.00	0	400,000,000
Total BGT01 SPOT										0.00	0	400,000,000
Total For BGT01										0.00	0	400,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.83574				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	101.20625				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	101.63887				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	101.58067				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			7.06000	112.19265	7.06000	112.10714				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	101.16742				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	101.11911				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	99.75578				0.00	0	500,000,000
Total BID14 SPOT										0.00	0	500,000,000
Total For BID14										0.00	0	500,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	96.99678				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	99.88620				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	100.44440				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	101.72359				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	100.64848				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	101.05323				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0.On 22/03/2021 Spot Bond					0.00000	100.76384				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	100.13439				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	101.05573				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF16 On 23/07/2020 Spot Bond					0.00000	100.01367				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	101.48493				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	101.54637				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	101.55624				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	101.40591				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	100.78739				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	101.89435				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			6.63500	104.09861	6.63500	104.02308			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	102.78783			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			6.72000	109.57396	6.72000	109.49441			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.84913			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	100.64530			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	100.34689			0.00	800,000,000	400,000,000
Total CBL29 SPOT									0.00	800,000,000	400,000,000
Total For CBL29									0.00	800,000,000	400,000,000
CCT01 On 23/06/2023 Spot Bond			8.72000	114.75051	8.72000	114.64352			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			10.30000	108.68103	10.30000	108.56181			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			10.09000	105.35484	10.09000	105.24217			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			11.10000	98.27850	11.10000	98.16190			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.04960	10.00000	104.94000			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	100.94821			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	103.22339			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	102.74982			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	100.03194			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	100.98806			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	102.16026			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	100.96611				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	99.76264				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	102.21147				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	100.67056				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	99.87403				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	101.79028				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	101.87356				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	103.13709			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	155.51307	3.14000	155.32818			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			3.45000	3.45000	3.45000	154.06556			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	105.05000	10.00000	104.94000			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	105.05000	10.00000	104.94000			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	105.05000	10.00000	104.94000			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			9.43000	102.62360	9.43000	102.52087			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	100.98760			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	100.34450			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			8.09000	109.17970	8.09000	109.08562			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			10.23000	110.00272	10.23000	109.88350			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	102.32636			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	99.92804			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	108.23196			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			6.91500	103.56145	6.91500	103.48496			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	99.76126	10.98000	99.64542			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.14129	11.00000	101.02364			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	99.85780			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			10.02000	108.27404	10.02000	108.15903			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	101.05888			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	100.88160			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	99.92201			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	100.88643			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	101.21483			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	101.79355			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	101.78401			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	100.88634			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	96.00603			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	100.89106			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	97.94920			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	99.77801			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	101.10140			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	100.27631			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	101.25558			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	101.01366				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	100.09590				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	100.94723				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	101.06077				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	100.21647				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	99.89596				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	101.66436				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	101.25809				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	100.97128				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	100.92884				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	100.19402				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			6.81500	109.45585	6.81500	109.37528				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			3.45000	161.98344	3.45000	161.86579				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			7.15000	117.57440	7.15000	117.44248				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			7.39000	116.35412	7.39000	116.22060				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	101.09105				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	101.75020				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	102.07323				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	102.36260				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.03667				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			8.08500	107.04099	8.08500	106.94780				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			7.52000	105.58038	7.52000	105.49570				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 14/03/2022 Spot Bond					0.00000	101.19887				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	100.74941				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.53755				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	101.85314				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	101.85314				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN475 On 23/06/2021 Spot Bond					0.00000	101.71779				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	100.98068				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	38.18967	100.00000	37.85087				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	101.71861				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	102.76119				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	102.53855				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			7.01500	107.82138	7.01500	107.74017				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	101.31851				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			10.52000	107.07718	10.52000	108.70794				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			7.32000	106.00076	7.32000	105.91705				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	101.53461				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	100.97995				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	101.44535				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			7.72000	110.03115	7.72000	109.94059				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	103.59474				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	103.29781				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	101.65921				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	100.41239				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	100.43519				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	100.44441				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	100.44441				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	99.99986				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	101.34851				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	100.43113			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	94.71437			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	101.16895	9.96000	101.06212			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	99.94664	10.01000	99.84000			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	101.63672			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	103.12207	9.60000	103.60541			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	101.23498			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	101.09479			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	101.48387			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	101.77388			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	101.22960	9.20000	101.13068			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	99.99988			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	100.60915				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	103.53854				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	103.03760				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	103.14636				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	101.19204				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	101.23498				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	100.93372				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	100.07557				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			10.55000	10.55000	10.55000	101.93612				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	98.30791				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	99.93341				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	101.79598				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	100.14879				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	97.74000				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	101.52155				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	100.14597				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			10.02000	101.81592	10.02000	101.70659				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			10.07000	100.80414	10.07000	100.69656				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			10.16000	104.68023	10.16000	104.56629				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			5.18000	5.18000	5.18000	104.06250				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	268.45100				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			5.18000	5.18000	5.18000	104.06160				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	101.84823				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	101.75594				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	101.78218				0.00	0	100,000,000
Total CLN557 SPOT										0.00	0	100,000,000
Total For CLN557										0.00	0	100,000,000
CLN558 On 24/11/2024 Spot Bond					0.00000	101.59620				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	100.16287				0.00	12,000,000,000	4,000,000,000
Total CLN559 SPOT										0.00	12,000,000,000	4,000,000,000
Total For CLN559										0.00	12,000,000,000	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	149.93200				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	101.85007				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	103.07073	10.16000	104.56629				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			10.02000	102.00599	10.02000	105.15152				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	101.83802				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	101.54371				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	101.59242				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	101.42472				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	101.78034				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	101.91324				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	102.55864				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			10.25000	100.26895	10.25000	103.36376				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	101.84112				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	102.30641				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	101.78631				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	101.15662				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	100.99022				0.00	463,434,400	231,717,200
Total CLN577 SPOT										0.00	463,434,400	231,717,200
Total For CLN577										0.00	463,434,400	231,717,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN577 On 18/04/2026 Spot Bond					0.00000	100.07268				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	100.67046				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	100.46619				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	101.83384				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	101.46838				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	101.27901				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	100.06689				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	101.44553				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	101.92638				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	101.30074				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	101.09878				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	101.11936				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	101.26537			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	103.28541			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			5.37000	121.62175	5.37000	100.03030			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	101.57991			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	101.35736			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	100.76640			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	101.57991			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	104.14049			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	100.64987			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	101.23741			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	101.11936			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	101.11936			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	101.37776			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	101.87499			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	101.81047			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	101.72341			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	100.46492			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	100.13187			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	101.54808			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	99.95023	9.32000	104.50382			0.00	0	0
Total CLN609 SPOT									0.00	0	0
Total For CLN609									0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN610 On 23/07/2022 Spot Bond					0.00000	100.01571			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	100.46360			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	101.30159			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	101.51548				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	101.46828				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	100.66016				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	101.04212				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	100.92887				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	100.96668				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	101.44550				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	99.93672				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	99.93697				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	99.94132				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	101.07023				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	99.93227				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			7.36000	106.30959	7.36000	106.22518				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	101.81456				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	102.18921				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			12.79500	79.22134	12.79500	79.11345				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	101.55798				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			10.72000	96.92735	10.72000	96.81618				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	101.80925				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	101.55325				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	100.58536				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	101.81378				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	101.91000				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	101.56942				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	101.80395				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	101.74200				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	101.69395				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	101.91000				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	100.11834				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	101.57456				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	101.10837				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	99.91544				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	101.10937				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	101.80395				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	101.49099				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	101.85497				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	101.59584				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	101.62174				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	101.30467				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	100.72653				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	101.46417				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	101.31902				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	100.48391				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	101.18296				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	100.78637				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	100.80373				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	100.78637				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	100.83166				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
CLN663 On 20/12/2024 Spot Bond					0.00000	67.33400			0.00	0	0
Total CLN663 SPOT									0.00	0	0
Total For CLN663									0.00	0	0
CLN664 On 20/12/2023 Spot Bond					0.00000	80.40100			0.00	0	0
Total CLN664 SPOT									0.00	0	0
Total For CLN664									0.00	0	0
CLN665 On 27/02/2023 Spot Bond					0.00000	100.14847			0.00	0	0
Total CLN665 SPOT									0.00	0	0
Total For CLN665									0.00	0	0
CLN666 On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		948,000,000,000,000.00	19,480,000,000	19,480,000,000	
Total CLN666 SPOT								18,000,000,000,000.00	19,480,000,000	19,480,000,000	
Total For CLN666								18,000,000,000,000.00	19,480,000,000	19,480,000,000	
CLN667 On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		372,600,000,000,000.00	13,726,000,000	13,726,000,000	
Total CLN667 SPOT								2,600,000,000,000.00	13,726,000,000	13,726,000,000	
Total For CLN667								2,600,000,000,000.00	13,726,000,000	13,726,000,000	
CLN81 On 18/04/2028 Spot Bond			9.32500	93.54317	9.32500	93.45003		0.00	0	0	
Total CLN81 SPOT								0.00	0	0	
Total For CLN81								0.00	0	0	
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.89578		0.00	0	0	
Total CLNF15 SPOT								0.00	0	0	
Total For CLNF15								0.00	0	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.73658		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			9.12000	112.99205	9.12000	112.88198		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			7.00500	104.28559	7.00500	104.20758		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			10.37000	108.82014	10.37000	108.69996		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG01 On 09/06/2024 Spot Bond			7.50000	113.24488	7.50000	113.15379		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			8.15500	103.05796	8.15500	102.96797				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			11.58000	93.64254	11.58000	93.52741				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.67000	92.34150	11.67000	92.22711				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			10.42000	10.42000	10.42000	105.66219				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	101.09890				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	101.30908				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	100.84163				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	100.99406				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG8 On 28/09/2023 Spot Bond					0.00000	101.81765				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	101.10304				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	101.23818				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	100.79417				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	100.76478				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	101.23820				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	99.90264				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	99.88215				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	101.63722				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	101.55403				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY02 On 21/11/2024 Spot Bond					0.00000	100.44804			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
DSY03 On 21/11/2024 Spot Bond			10.47000	10.47000	10.47000	104.40154			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	101.83663			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			7.25000	105.15398	7.25000	105.07216			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			7.27000	108.53240	7.27000	108.44726		97,121,384,000.00	13,359,200	1,746,679,600	
Total DV23 SPOT								97,121,384,000.00	13,359,200	1,746,679,600	
Total For DV23								97,121,384,000.00	13,359,200	1,746,679,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	20.50702	100.00000	20.32508		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	20.50702	100.00000	20.32508		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			7.19000	110.04322	7.19000	109.95783		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	101.83639	9.69000	101.73054		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.83639	9.69000	101.73054		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			12.62000	88.73313	12.62000	88.61387				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.91293	10.10000	101.80263				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.91293	10.10000	101.80263				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	101.04620				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	101.39884				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	100.11720				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	101.45606				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	100.59178				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	101.40750				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	100.32349				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	98.49381				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	100.96666				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF26 On 02/04/2026 Spot Bond					0.00000	101.30180				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	98.97275				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.35434				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	101.42269				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	101.94166				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	99.91065				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	99.90817				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	99.90586				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	84.70381	100.00000	83.97360				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	105.29747	5.30000	105.23718				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			6.03000	112.14293	6.03000	112.06973				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ECN22 On 14/03/2022 Spot Bond			6.72500	106.43108	6.72500	106.35460			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			7.63000	108.86225	7.63000	108.77368			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			5.30500	99.03626	5.30500	98.94519			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			5.00000	89.16678	5.00000	89.08715			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	128.84398	2.25000	128.76713			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	125.98066	4.94000	125.86899			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.88000	113.71808	4.88000	113.61799			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.79000	111.42977	4.79000	111.33277			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			4.96500	101.54278	4.96500	101.45277			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			4.97000	91.06356	4.97000	90.98253			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	128.84398	2.25000	128.76713			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ELN001 On 06/06/2024 Spot Bond					0.00000	130.74836				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	128.67491				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
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			6.84500	103.51348	6.84500	103.43719				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			6.70000	104.72299	6.70000	104.64800				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.92000	97.06977	10.92000	96.95643				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			12.17000	12.17000	12.17000	95.17227				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			12.49000	12.49000	12.49000	94.22469				0.00	0	1,001,466,600
Total EMM05 SPOT										0.00	0	1,001,466,600
Total For EMM05										0.00	0	1,001,466,600
EMM06 On 23/06/2025 Spot Bond			10.82000	10.82000	10.82000	102.18906				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			10.67000	10.67000	10.67000	102.51930				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM07 On 17/07/2032 Spot Bond			12.54500	12.54500	12.54500	82.05862				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	102.22861				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	102.13824				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.35880				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03U 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	101.24958				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	102.02610				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	101.17110				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	101.39143				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	101.32964				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	102.16827				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	101.85595				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF015 On 04/06/2023 Spot Bond					0.00000	101.40539			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	101.23304			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	101.25172			0.00	0	0
Total EPF017 SPOT									0.00	0	0
Total For EPF017									0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	101.19485			0.00	0	0
Total EPF018 SPOT									0.00	0	0
Total For EPF018									0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	101.19429			0.00	0	0
Total EPF019 SPOT									0.00	0	0
Total For EPF019									0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	101.79855			0.00	0	0
Total EPF020 SPOT									0.00	0	0
Total For EPF020									0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF04U SPOT									0.00	0	0
Total For EPF04U									0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF05U SPOT									0.00	0	0
Total For EPF05U									0.00	0	0
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF08U SPOT									0.00	0	0
Total For EPF08U									0.00	0	0
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF09U SPOT									0.00	0	0
Total For EPF09U									0.00	0	0
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF10U SPOT									0.00	0	0
Total For EPF10U									0.00	0	0
EPF11U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF11U SPOT									0.00	0	0
Total For EPF11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF12U SPOT									0.00	0	0
Total For EPF12U									0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF13U SPOT									0.00	0	0
Total For EPF13U									0.00	0	0
EPFC4L On 07/11/2020 Spot Bond					0.00000	101.69334			0.00	0	0
Total EPFC45 SPOT									0.00	0	0
Total For EPFC45									0.00	0	0
EPFC4I On 12/03/2021 Spot Bond					0.00000	101.32094			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	102.31469			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
EQT00L On 03/06/2022 Spot Bond					0.00000	101.36019			0.00	0	0
Total EQT002 SPOT									0.00	0	0
Total For EQT002									0.00	0	0
EQT00L On 03/06/2024 Spot Bond					0.00000	101.38128			0.00	0	0
Total EQT003 SPOT									0.00	0	0
Total For EQT003									0.00	0	0
EQT00L On 16/04/2025 Spot Bond					0.00000	100.13799			0.00	0	0
Total EQT004 SPOT									0.00	0	0
Total For EQT004									0.00	0	0
EQT02I 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	101.65909			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	101.61341			0.00	0	0
Total ERS3B7 SPOT									0.00	0	0
Total For ERS3B7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3C On 17/05/2022 Spot Bond					0.00000	101.73209				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	101.62254				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	105.05000	10.00000	104.94000				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.84323				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	101.61341				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	101.66816				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	101.59885				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	101.57690				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			7.01000	109.90306	7.01000	109.81988			243,001,650,000.00	34,665,000	1,818,292,500	
Total ES23 SPOT									243,001,650,000.00	34,665,000	1,818,292,500	
Total For ES23									243,001,650,000.00	34,665,000	1,818,292,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.55195	10.00000	102.44204			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.96000	91.26673	9.96000	91.16983			195,209,358,672,000.00	19,599,333,200	34,168,415,200	
Total ES26 SPOT									195,209,358,672,000.00	19,599,333,200	34,168,415,200	
Total For ES26									195,209,358,672,000.00	19,599,333,200	34,168,415,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.54849	7.85000	100.46391			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Spot Bond			12.44000	69.06522	12.22500	70.03574			715,068,616,000.00	57,481,400	6,873,900,000
Total ES33 SPOT									715,068,616,000.00	57,481,400	6,873,900,000
Total For ES33									715,068,616,000.00	57,481,400	6,873,900,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.88422	7.50000	100.80352			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			12.47000	70.45749	12.47000	70.36440			406,155,382,000.00	32,570,600	9,052,700,000
Total ES42 SPOT									406,155,382,000.00	32,570,600	9,052,700,000
Total For ES42									406,155,382,000.00	32,570,600	9,052,700,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.06825	8.50000	99.97726			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	100.12408			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	101.17805			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	100.31611			0.00	0	0
Total EXX05 SPOT									0.00	0	0
Total For EXX05									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.89583			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	13.27479	100.00000	13.14379			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	21.54025	100.00000	21.32768			0.00	0	0
Total FFB1U SPOT									0.00	0	0
Total For FFB1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.73512				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	101.21871				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	101.58937				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	101.62636				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.67196				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	99.91762				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	101.31790				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.66096				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	103.14827				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	102.29641				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			7.07000	7.07000	7.07000	106.98664				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	101.06029				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	103.68214				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.71935				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			8.22000	104.20455	8.22000	104.11285				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.28292				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	105.33560				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	101.95861				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	100.18675				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	99.22916				0.00	0	3,000,000,000
Total FRB24 SPOT										0.00	0	3,000,000,000
Total For FRB24										0.00	0	3,000,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	96.47095				0.00	0	2,759,000,000
Total FRB25 SPOT										0.00	0	2,759,000,000
Total For FRB25										0.00	0	2,759,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	97.12200				0.00	0	500,000,000
Total FRB26 SPOT										0.00	0	500,000,000
Total For FRB26										0.00	0	500,000,000
FRB27 On 03/06/2026 Spot Bond			10.52000	102.61372	10.52000	102.49881				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			2.85000	163.63539	2.85000	163.52716				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	302.77541				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			4.70000	4.70000	4.70000	130.79637				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			4.80000	173.28635	4.80000	173.13582				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.94000	4.94000	4.94000	91.86445				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			5.14500	5.14500	5.14500	198.99780				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			5.32000	84.16669	5.32000	84.08892				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			5.30000	86.03263	5.30000	85.95303				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			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
FRBZ02 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
FRBZ03 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
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC121U On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC121U SPOT										0.00	0	0
Total For FRC121U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC16: On 31/01/2025 Spot Bond			5.55000	5.55000	5.55000	125.97543			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	53.29678			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000			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	101.67058			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	101.87225			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			3.56000	161.68294	3.56000	161.56360			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	101.64181			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			4.42000	159.35859	4.42000	159.22620			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23: On 20/12/2020 Spot Bond					0.00000	101.34899				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	94.41784				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	94.83729				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	95.76319				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	100.18556				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	100.18344				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	100.14201				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	95.09477				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	100.14147				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	102.04438				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	101.15150				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25(On 17/07/2027 Spot Bond					0.00000	102.04483				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	101.83918				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	100.40840				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	100.42050				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	100.49151				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26(On 20/06/2021 Spot Bond					0.00000	102.73029				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26(On 06/08/2023 Spot Bond					0.00000	104.68091				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27(On 30/01/2023 Spot Bond					0.00000	102.05323				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.21012				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27(On 02/05/2028 Spot Bond			9.80000	99.89492	9.80000	104.67965				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27(On 12/12/2020 Spot Bond					0.00000	101.19786				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27(On 12/12/2020 Spot Bond					0.00000	101.20019				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27: On 04/03/2021 Spot Bond					0.00000	101.33640				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	101.57803				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	100.94783				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.72577				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	100.27056				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	102.17838				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	100.94786				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	104.89217				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	100.86945				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	102.07019				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	99.92201				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	100.82442				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC29: On 18/04/2021 Spot Bond					0.00000	100.06494				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	100.06385				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	101.75546				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.77454				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.54886				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29: On 20/06/2024 Spot Bond					0.00000	101.04205				0.00	1,136,565,600	1,191,464,600
Total FRC299 SPOT										0.00	1,136,565,600	1,191,464,600
Total For FRC299										0.00	1,136,565,600	1,191,464,600
FRC30: On 25/04/2023 Spot Bond					0.00000	100.93678				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	102.38841				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30: On 11/11/2024 Spot Bond					0.00000	102.01527				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	101.67303				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30: On 28/12/2020 Spot Bond					0.00000	100.64837				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC30: On 06/11/2023 Spot Bond					0.00000	102.11501				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC30(On 27/02/2023 Spot Bond					0.00000	101.41763				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30(On 12/08/2020 Spot Bond					0.00000	101.59575				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	101.88886				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30(On 20/06/2024 Spot Bond					0.00000	100.85809				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC31(On 20/12/2024 Spot Bond					0.00000	100.93642				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	100.80000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	99.00000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC31(On 20/06/2024 Spot Bond					0.00000	100.99493				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	106.77000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC31(On 13/10/2026 Spot Bond					0.00000	74.50234				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC31(On 15/09/2033 Spot Bond					0.00000	101.19654				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC31(On 31/07/2034 Spot Bond					0.00000	102.04796				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC318 On 20/12/2024 Spot Bond					0.00000	91.74050				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC319 On 20/12/2026 Spot Bond					0.00000	100.99483				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC321 On 24/10/2020 Spot Bond					0.00000	99.99983				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC322 On 20/12/2024 Spot Bond					0.00000	101.11540				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC323 On 20/12/2024 Spot Bond					0.00000	101.00996				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC324 On 20/06/2026 Spot Bond					0.00000	100.94289				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC325 On 02/04/2024 Spot Bond					0.00000	100.62619				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC326 On 20/12/2022 Spot Bond					0.00000	100.99497				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC327 On 30/09/2022 Spot Bond					0.00000	100.66284				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC328 On 27/12/2022 Spot Bond					0.00000	101.44981				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC329 On 06/11/2023 Spot Bond					0.00000	101.87563				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC33(On 15/10/2022 Spot Bond					0.00000	100.15597				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	101.36548				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	101.36548				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC33(On 14/05/2024 Spot Bond					0.00000	101.49815				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	101.25122				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	101.27575				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	100.86963				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	99.91698				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			4.20000	4.20000	4.20000	159.81991				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			4.14000	4.14000	4.14000	159.98235				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			4.12000	4.12000	4.12000	160.03654				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD17U(On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD23U SPOT									0.00	0	0
Total For FRD23U									0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD25U SPOT									0.00	0	0
Total For FRD25U									0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD26U SPOT									0.00	0	0
Total For FRD26U									0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD27U SPOT									0.00	0	0
Total For FRD27U									0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD28U SPOT									0.00	0	0
Total For FRD28U									0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD29U SPOT									0.00	0	0
Total For FRD29U									0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD30U SPOT									0.00	0	0
Total For FRD30U									0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD33U SPOT									0.00	0	0
Total For FRD33U									0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD35U SPOT									0.00	0	0
Total For FRD35U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.60000	83.32657	5.60000	83.24762			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			4.90000	101.90862	4.90000	101.81871			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	99.94227			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	100.90862			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	101.46851			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	101.86302			0.00	0	0
Total FRJ22 SPOT									0.00	0	0
Total For FRJ22									0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.97401			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	101.32880			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	101.10264			0.00	6,000,000,000	3,800,000,000
Total FRJ25 SPOT									0.00	6,000,000,000	3,800,000,000
Total For FRJ25									0.00	6,000,000,000	3,800,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.22474			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	102.08293			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ29 On 14/02/2029 Spot Bond					0.00000	99.16991			0.00	496,000,000	124,000,000
Total FRJ29 SPOT									0.00	496,000,000	124,000,000
Total For FRJ29									0.00	496,000,000	124,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.48800	4.48800	4.48800	108.46308			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	102.92773			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.28127			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.01446			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.96000	101.08627	4.96000	100.99643			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.99500	202.26707	4.99500	202.08716			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			5.10000	99.19864	5.10000	99.10898			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			5.02500	5.02500	5.02500	201.46459			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			5.10000	128.61810	5.10000	128.50186			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/01/2038 Spot Bond			3.70500	120.10071	3.70500	120.01017			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			5.10000	99.19864	5.10000	99.10898			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			5.14500	199.17818	5.14500	198.99780			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			5.19500	198.16142	5.19500	197.98096			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			4.63000	163.74953	4.63000	131.20272			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			5.22500	197.55447	5.22500	197.37394			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.10000	99.19864	5.10000	99.10898			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.45000	165.64954	5.45000	165.49416			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			5.85000	89.78933	5.85000	89.70100			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.34000	166.91443	5.34000	166.75984			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			5.40000	166.22313	5.40000	166.06810			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			5.73500	187.57943	5.73500	187.39782			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			5.78000	90.61976	5.78000	90.53126			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	99.10898			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			5.10000	99.19864	5.10000	99.10898			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			5.21000	168.42358	5.21000	168.26991			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			5.50500	191.99887	5.50500	191.81768			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.34000	166.91443	5.34000	166.75984			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.34000	166.91443	5.34000	166.75984			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			5.63000	163.60326	5.63000	163.44671			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.40000	126.92998	5.40000	126.81120			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.26000	162.50420	3.26000	162.38951			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			3.26000	162.50420	3.26000	162.38951			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.69000	162.92762	5.69000	162.77066			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			5.73000	162.47898	5.73000	162.32174			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS15 On 31/01/2025 Spot Bond			5.37000	127.09764	5.37000	126.97911				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			5.15000	169.12538	5.15000	168.97215				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	162.20974				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15 On 20/06/2022 Spot Bond					0.00000	18.02622				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15 On 06/06/2023 Spot Bond					0.00000	19.74700				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS15 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	21.40746				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	24.34207				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	16.41170				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	17.87732				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	19.34417				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	21.93381				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS167 On 01/08/2022 Spot Bond					0.00000	15.03858				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	14.96878				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	13.60810				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	18.75087				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	100.13748				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	100.14936				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	17.80496				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	17.80495				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	20.42096				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	101.11439				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS182 On 27/09/2025 Spot Bond					0.00000	100.81351			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS183 On 04/10/2021 Spot Bond					0.00000	104.01205			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS184 On 16/11/2023 Spot Bond					0.00000	106.90402			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	124.77458			0.00	0	0
Total FRS186 SPOT									0.00	0	0
Total For FRS186									0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	140.59085			0.00	0	0
Total FRS187 SPOT									0.00	0	0
Total For FRS187									0.00	0	0
FRS188 On 23/01/2024 Spot Bond					0.00000	120.38382			0.00	0	0
Total FRS188 SPOT									0.00	0	0
Total For FRS188									0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	31.94261			0.00	0	0
Total FRS194 SPOT									0.00	0	0
Total For FRS194									0.00	0	0
FRS195 On 19/06/2026 Spot Bond					0.00000	54.92078			0.00	0	0
Total FRS195 SPOT									0.00	0	0
Total For FRS195									0.00	0	0
FRS197 On 05/08/2024 Spot Bond					0.00000	101.75651			0.00	0	0
Total FRS197 SPOT									0.00	0	0
Total For FRS197									0.00	0	0
FRS198 On 03/08/2020 Spot Bond					0.00000	123.49667			0.00	0	0
Total FRS198 SPOT									0.00	0	0
Total For FRS198									0.00	0	0
FRS199 On 05/08/2025 Spot Bond					0.00000	101.91841			0.00	0	0
Total FRS199 SPOT									0.00	0	0
Total For FRS199									0.00	0	0
FRS200 On 12/08/2025 Spot Bond					0.00000	101.79211			0.00	0	0
Total FRS200 SPOT									0.00	0	0
Total For FRS200									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS20 On 06/08/2025 Spot Bond					0.00000	101.51790			0.00	0	0
Total FRS201 SPOT									0.00	0	0
Total For FRS201									0.00	0	0
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633			0.00	0	0
Total FRS202 SPOT									0.00	0	0
Total For FRS202									0.00	0	0
FRS20 On 11/09/2020 Spot Bond					0.00000	99.02454			0.00	0	0
Total FRS204 SPOT									0.00	0	0
Total For FRS204									0.00	0	0
FRS20 On 15/03/2021 Spot Bond					0.00000	100.12520			0.00	0	0
Total FRS205 SPOT									0.00	0	0
Total For FRS205									0.00	0	0
FRS20 On 14/10/2025 Spot Bond					0.00000	100.42604			0.00	0	0
Total FRS206 SPOT									0.00	0	0
Total For FRS206									0.00	0	0
FRS20 On 16/11/2020 Spot Bond					0.00000	106.40571			0.00	0	0
Total FRS207 SPOT									0.00	0	0
Total For FRS207									0.00	0	0
FRS20 On 16/11/2020 Spot Bond					0.00000	117.40484			0.00	0	0
Total FRS208 SPOT									0.00	0	0
Total For FRS208									0.00	0	0
FRS20 On 18/11/2024 Spot Bond					0.00000	101.62003			0.00	0	0
Total FRS209 SPOT									0.00	0	0
Total For FRS209									0.00	0	0
FRS21 On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS210 SPOT									0.00	0	0
Total For FRS210									0.00	0	0
FRS21 On 20/12/2020 Spot Bond					0.00000	199.45793			0.00	0	0
Total FRS211 SPOT									0.00	0	0
Total For FRS211									0.00	0	0
FRS21 On 04/09/2020 Spot Bond					0.00000	110.21773			0.00	0	0
Total FRS212 SPOT									0.00	0	0
Total For FRS212									0.00	0	0
FRS21 On 03/09/2021 Spot Bond					0.00000	109.33894			0.00	0	0
Total FRS213 SPOT									0.00	0	0
Total For FRS213									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS214 On 04/03/2021 Spot Bond					0.00000	99.03009			0.00	0	0
Total FRS214 SPOT									0.00	0	0
Total For FRS214									0.00	0	0
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS215 SPOT									0.00	0	0
Total For FRS215									0.00	0	0
FRS216 On 20/02/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS216 SPOT									0.00	0	0
Total For FRS216									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.16000	3.16000	3.16000	304.73701			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			3.05000	306.03100	3.05000	305.82249			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			3.77000	3.77000	3.77000	298.80213			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			3.05000	163.08231	3.05000	162.97092			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	99.93595			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			2.75000	163.91286	2.75000	163.80622			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	101.89246			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			4.80000	95.14192	4.80000	95.05901			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			4.51500	68.18803	4.51500	99.12372			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			4.52000	4.52000	4.52000	131.84419			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			4.59000	4.59000	4.59000	131.43556			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			3.96000	3.96000	3.96000	296.98247			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			6.01000	101.76111	6.01000	101.69580			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			7.10000	7.10000	7.10000	102.80885		24,850,000,000,000.00	3,500,000,000	2,000,000,000	
Total FRX23 SPOT								24,850,000,000,000.00	3,500,000,000	2,000,000,000	
Total For FRX23								24,850,000,000,000.00	3,500,000,000	2,000,000,000	
FRX24 On 10/12/2024 Spot Bond			8.76000	111.51773	8.76000	111.41329			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			8.82000	106.30355	8.82000	106.20277			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			9.36000	101.35205	9.36000	101.25077			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.91000	107.88251	8.91000	107.78033			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			9.39000	106.68246	9.39000	106.57494			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			10.65500	96.91621	10.65500	96.80572			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			10.98000	92.48198	10.98000	92.37341			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX32 On 31/03/2032 Spot Bond			10.76500	99.16307	10.76500	99.04951				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			12.70000	65.00136	12.70000	64.91395				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.90707				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	101.77931				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	101.53369				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.44132				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	101.49012				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	101.51973				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.52844				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	102.79822				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	101.94668				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	101.24326				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	103.49436				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	101.38635				0.00	0	100,000,000
Total GH5A21 SPOT										0.00	0	100,000,000
Total For GH5A21										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
GH5A3 On 25/11/2026 Spot Bond					0.00000	103.36804				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	103.49007				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	104.32729				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB30U SPOT									0.00	0	0
Total For GRB30U									0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB31U SPOT									0.00	0	0
Total For GRB31U									0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB32U SPOT									0.00	0	0
Total For GRB32U									0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB33U SPOT									0.00	0	0
Total For GRB33U									0.00	0	0
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			4.54000	101.92613	4.54000	101.84041			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	103.46385			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	102.37165			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT12 On 24/06/2020 Spot Bond					0.00000	100.90449				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	102.09246				0.00	500,000,000	1,000,000,000
Total GRT14 SPOT										0.00	500,000,000	1,000,000,000
Total For GRT14										0.00	500,000,000	1,000,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.15819				0.00	0	500,000,000
Total GRT16 SPOT										0.00	0	500,000,000
Total For GRT16										0.00	0	500,000,000
GRT17 On 17/10/2023 Spot Bond			7.22000	109.15358	7.22000	109.06901				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.65317				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.65974				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			10.47000	98.47528	10.47000	98.36550				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	100.13339				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	101.41302				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	101.75652				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	101.63822				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	102.58061				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT27 On 28/09/2023 Spot Bond					0.00000	100.81572				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	101.17538				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	101.19967				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.64634				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	101.39470				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	98.67774				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	96.94163				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	98.83314				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	99.12164				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	100.65933				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	99.90542				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	101.51100				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT41 On 20/11/2024 Spot Bond					0.00000	101.73200				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	101.57552				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	100.77483				0.00	0	0
Total GRT43 SPOT										0.00	0	0
Total For GRT43										0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	100.79162				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	101.37732				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	100.68771				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.30214				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.42023				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	100.42321				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	100.81510				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	99.67683				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	101.24330				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	101.46607				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	101.29030				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000				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	100.68320				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	100.66049				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	100.65409				0.00	0	0
Total HPF13 SPOT										0.00	0	0
Total For HPF13										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			4.94500	103.55620	4.94500	103.50083				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	83.39733	100.00000	82.67684				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			3.67000	299.98967	3.67000	299.76533				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			3.86000	3.86000	3.86000	301.78188				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			4.93000	75.09147	4.93000	92.53820				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			12.25500	82.17923	12.25500	82.07188				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	11.25429	100.00000	11.15445				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			12.23500	81.78962	12.23500	81.68295				0.00	0	5,620,000,000
Total HWAY35 SPOT										0.00	0	5,620,000,000
Total For HWAY35										0.00	0	5,620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.25381	100.00000	11.15397			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	100.40180			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	100.07020			0.00	0	50,000,000
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	101.40233			0.00	0	0
Total HWF13 SPOT									0.00	0	0
Total For HWF13									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000			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			4.05000	134.73228	3.95000	135.22613		340,202,430,000,000.00	84,000,600,000	333,990,090,000	
Total I2025 SPOT								10,202,430,000,000.00	84,000,600,000	333,990,090,000	
Total For I2025								10,202,430,000,000.00	84,000,600,000	333,990,090,000	
I2029 On 31/03/2029 Spot Bond			4.07000	98.54663	4.07000	98.46870		5,100,117,000,000.00	1,253,100,000	88,450,861,000	
Total I2029 SPOT								5,100,117,000,000.00	1,253,100,000	88,450,861,000	
Total For I2029								5,100,117,000,000.00	1,253,100,000	88,450,861,000	
I2033 On 28/02/2033 Spot Bond			4.10000	98.04090	4.10000	97.96352		33,128,000,000,000.00	8,080,000,000	90,380,692,700	
Total I2033 SPOT								13,128,000,000,000.00	8,080,000,000	90,380,692,700	
Total For I2033								13,128,000,000,000.00	8,080,000,000	90,380,692,700	
I2038 On 31/01/2038 Spot Bond			4.30000	110.59405	4.20000	112.03651		179,601,110,000,000.00	41,767,700,000	261,496,319,800	
Total I2038 SPOT								79,601,110,000,000.00	41,767,700,000	261,496,319,800	
Total For I2038								79,601,110,000,000.00	41,767,700,000	261,496,319,800	
I2046 On 31/03/2046 Spot Bond			4.32000	99.67942	4.32000	99.59792		254,318,400,000,000.00	58,870,000,000	261,333,576,200	
Total I2046 SPOT								14,318,400,000,000.00	58,870,000,000	261,333,576,200	
Total For I2046								14,318,400,000,000.00	58,870,000,000	261,333,576,200	
I2050 On 31/12/2050 Spot Bond			4.35000	102.24776	4.30000	103.13070		175,444,200,000,000.00	40,332,000,000	343,984,935,622	
Total I2050 SPOT								15,444,200,000,000.00	40,332,000,000	343,984,935,622	
Total For I2050								15,444,200,000,000.00	40,332,000,000	343,984,935,622	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										0.00	0	0
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	101.47411				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			7.03500	7.03500	7.03500	107.66720				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	101.35138				0.00	0	700,000,000
Total IBL102 SPOT										0.00	0	700,000,000
Total For IBL102										0.00	0	700,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.16575				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	101.91378				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL109 On 07/12/2023 Spot Bond			3.62000	300.47144	3.62000	300.24835			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	101.08594			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	101.52084			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.48380			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	101.80262			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	101.52321			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	100.80132			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.00001			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	101.59521			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	100.40458			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	101.73597			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	101.64088			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL128 On 11/04/2022 Spot Bond					0.00000	100.40996				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	101.59676				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	100.23885				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.65137				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	101.74300				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	101.13909				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	100.11395				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	101.51538				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	101.45830				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	100.01504				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	100.01605				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	101.56452				0.00	0	0
Total IBL140 SPOT										0.00	0	0
Total For IBL140										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	101.35616			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	101.49356			0.00	500,000,000	1,000,000,000
Total IBL142 SPOT									0.00	500,000,000	1,000,000,000
Total For IBL142									0.00	500,000,000	1,000,000,000
IBL143 On 11/03/2021 Spot Bond					0.00000	101.14604			0.00	0	0
Total IBL143 SPOT									0.00	0	0
Total For IBL143									0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	101.09935			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			2.78000	2.78000	2.78000	163.72244			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000			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			6.85500	102.69839	6.85500	102.62266			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			7.68000	110.33602	7.68000	110.24468			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	100.19736			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			2.90000	163.49688	2.90000	163.38787		417,600,000,000.00		144,000,000	36,000,000
Total IBL67 SPOT								417,600,000,000.00		144,000,000	36,000,000
Total For IBL67								417,600,000,000.00		144,000,000	36,000,000
IBL75 On 19/08/2020 Spot Bond					0.00000	101.83787			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	101.92528			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			7.52000	110.04936	7.52000	109.96013			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	102.43349			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			6.96000	107.90529	6.96000	107.82419			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	52.69095	100.00000	52.22348			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	101.58139			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	102.13786			0.00	0	800,000,000
Total IBL95 SPOT									0.00	0	800,000,000
Total For IBL95									0.00	0	800,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	102.16615			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	10.73081	100.00000	10.63561			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			6.51000	100.98210	6.51000	100.91230			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.67000	103.64390	9.67000	103.53640			0.00	0	882,995,400
Total IDCG06 SPOT									0.00	0	882,995,400
Total For IDCG06									0.00	0	882,995,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.99728				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			11.07000	106.38546	11.07000	106.29246				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	101.34933				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.27000	106.75336	10.27000	106.63658				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	100.24504				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	99.28666				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	101.65464				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	102.36558				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	99.36533				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	101.75724				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	101.15359				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	101.53541				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.01965				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	101.04953				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	101.12405				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG23 On 29/01/2027 Spot Bond					0.00000	99.91764				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	101.11607				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U 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
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.47796	100.00000	6.42081				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U 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			9.17000	101.65430	9.17000	101.55474				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			6.77500	102.15328	6.77500	102.07893				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN395U SPOT									0.00	0	0
Total For IN395U									0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN396U SPOT									0.00	0	0
Total For IN396U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN399U SPOT									0.00	0	0
Total For IN399U									0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN403U SPOT									0.00	0	0
Total For IN403U									0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN404U SPOT									0.00	0	0
Total For IN404U									0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN405U SPOT									0.00	0	0
Total For IN405U									0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN406U SPOT									0.00	0	0
Total For IN406U									0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN407U SPOT									0.00	0	0
Total For IN407U									0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN408U SPOT									0.00	0	0
Total For IN408U									0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN409U SPOT									0.00	0	0
Total For IN409U									0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN418U SPOT									0.00	0	0
Total For IN418U									0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN419U SPOT									0.00	0	0
Total For IN419U									0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN420U SPOT									0.00	0	0
Total For IN420U									0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN421U SPOT									0.00	0	0
Total For IN421U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN422U SPOT									0.00	0	0
Total For IN422U									0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN425U SPOT									0.00	0	0
Total For IN425U									0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN426U SPOT									0.00	0	0
Total For IN426U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000			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	101.43862			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	102.00647			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	103.10021			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	89.51788			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	102.58559			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	100.90483			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	103.32203			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV04 On 11/02/2021 Spot Bond			8.22000	106.07641	8.22000	105.98255				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	104.41823				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	105.05000	10.00000	104.94000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.36398				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	101.20929				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	101.12963				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	100.78976				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	100.79839				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	100.80703				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	101.65440				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	101.13038				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF24 On 05/02/2023 Spot Bond					0.00000	101.85352				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	100.15775				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	101.77329				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.79325				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	100.77650				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	99.99120				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	100.65703				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	101.20588				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	101.74845				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017/F On 31/01/2022 Spot Bond			2.75000	100.66249	2.75000	100.63229			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			7.30000	145.93976	7.30000	145.77430			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	102.83659			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			8.22000	105.78908	8.22000	105.69548			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	102.74294			0.00	3,594,000,000	1,997,000,000
Total IV035 SPOT									0.00	3,594,000,000	1,997,000,000
Total For IV035									0.00	3,594,000,000	1,997,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	102.87467			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.02032			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			5.00000	5.00000	5.00000	157.67467			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	102.54723			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			9.04000	104.77823	9.04000	104.67758			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	105.72844			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			9.05500	9.05500	9.05500	110.25598			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV044 On 31/01/2022 Spot Bond					0.00000	99.86350			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			3.70000	161.30155	3.70000	161.18006			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	101.77533			0.00	800,000,000	400,000,000
Total IV046 SPOT									0.00	800,000,000	400,000,000
Total For IV046									0.00	800,000,000	400,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.19299			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	0
Total IV170U SPOT									0.00	0	0
Total For IV170U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV171U SPOT									0.00	0	0
Total For IV171U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			6.00000	159.48731	6.00000	159.32840			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	5.05000			0.00	0	0
Total IVA992 SPOT									0.00	0	0
Total For IVA992									0.00	0	0
IVA993 On 30/04/2020 Spot Bond			5.05000	5.05000	5.05000	99.87563			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	99.77912			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	99.68279			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	99.60037			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	99.52718			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	99.38896			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	99.29244			0.00	0	0
Total IVA999 SPOT									0.00	0	0
Total For IVA999									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000			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	100.69784			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			12.22000	99.19573	12.22000	99.06652			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	101.95630			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			7.53500	109.08723	7.53500	108.99909			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.72907			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	100.73915			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	100.73243			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	102.72896			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			7.18500	106.90085	7.18500	106.81796			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	101.57407			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	101.17769			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	102.17525			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	96.23729			0.00	0	0
Total IVC134 SPOT									0.00	0	0
Total For IVC134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC135 On 31/07/2020 Spot Bond					0.00000	99.98189				0.00	0	330,000,000
Total IVC135 SPOT										0.00	0	330,000,000
Total For IVC135										0.00	0	330,000,000
IVC136 On 22/08/2021 Spot Bond					0.00000	102.54436				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	101.54416				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	98.04408				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	101.38835				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	101.29578				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	101.34184				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	100.78117				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	102.09872				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	102.01554				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	101.33474				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC154 On 05/02/2021 Spot Bond					0.00000	101.73492				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	100.03028				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.74182				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	101.76784				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	101.62253				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	101.13996				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	100.79896				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	100.75109				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	101.45511				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
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	99.19610			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	98.89763			0.00	0	0
Total IVZ002 SPOT									0.00	0	0
Total For IVZ002									0.00	0	0
IVZ004 On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total IVZ004 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IVZ004								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JPM002 On 05/07/2023 Spot Bond					0.00000	100.99976			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	100.72571			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			6.89000	104.71960	6.89000	104.64211			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.56382			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.24673			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.43671			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	101.58786			0.00	0	0
Total KAP013 SPOT									0.00	0	0
Total For KAP013									0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	100.06790			0.00	0	0
Total KAP014 SPOT									0.00	0	0
Total For KAP014									0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	96.42487			0.00	0	0
Total KAP015 SPOT									0.00	0	0
Total For KAP015									0.00	0	0
KAP016 On 29/04/2022 Spot Bond					0.00000	99.35820			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	100.69000			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	102.97133			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			10.26000	116.60414	10.26000	116.47600			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	102.94808			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	103.50322			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			7.22000	109.68367	7.22000	109.59869			0.00	0	5,810,000,000
Total LBK20 SPOT									0.00	0	5,810,000,000
Total For LBK20									0.00	0	5,810,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.70310			0.00	400,000,000	200,000,000
Total LBK22 SPOT									0.00	400,000,000	200,000,000
Total For LBK22									0.00	400,000,000	200,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	102.00562			0.00	200,000,000	100,000,000
Total LBK23 SPOT									0.00	200,000,000	100,000,000
Total For LBK23									0.00	200,000,000	100,000,000
LBK24 On 10/10/2024 Spot Bond			8.08000	108.62341	8.08000	108.52942			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	101.03922			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.02825			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			11.53500	99.77796	11.53500	99.65507			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			7.38000	110.16395	7.38000	110.07672			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK30 On 20/09/2021 Spot Bond					0.00000	100.82028				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	101.42292				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	101.80577				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	100.78448				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	101.05483				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	100.74011				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	100.79665				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	101.59513				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			6.67000	102.55842	6.67000	102.48495				0.00	0	0
Total LGL04 SPOT										0.00	0	0
Total For LGL04										0.00	0	0
LGL05 On 12/12/2021 Spot Bond					0.00000	103.09725				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL06 On 04/10/2022 Spot Bond			7.57000	106.40685	7.57000	106.32048			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	102.46768			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	101.84380			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	101.29721			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	99.42470			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	102.54717			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	102.25684			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	102.52728			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	101.54803			0.00	0	0
Total LHL29 SPOT									0.00	0	0
Total For LHL29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LOM02 On 30/01/2024 Spot Bond					0.00000	99.86697				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	101.85274				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	101.88485				0.00	0	40,000,000
Total LOM04 SPOT										0.00	0	40,000,000
Total For LOM04										0.00	0	40,000,000
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.54583				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.58066				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	101.60678				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	99.51535				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	101.52487				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	101.13186				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	101.10495				0.00	0	950,000,000
Total MBF061 SPOT										0.00	0	950,000,000
Total For MBF061										0.00	0	950,000,000
MBF06 On 07/06/2020 Spot Bond					0.00000	101.15205				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF06: On 07/06/2022 Spot Bond					0.00000	101.25665				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	100.67009				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	100.15284				0.00	500,000,000	21,000,000,000
Total MBF065 SPOT										0.00	500,000,000	21,000,000,000
Total For MBF065										0.00	500,000,000	21,000,000,000
MBP03: On 26/05/2020 Spot Bond					0.00000	101.40449				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	99.84803				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	101.65293				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	101.45777				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	100.40270				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	99.94226				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	99.94160				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	100.71209				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	100.71964				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 26/02/2022 Spot Bond					0.00000	101.39904			0.00	500,000,000	1,000,000,000
Total MBP046 SPOT									0.00	500,000,000	1,000,000,000
Total For MBP046									0.00	500,000,000	1,000,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	101.39650			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	100.71211			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	100.71967			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	101.42030			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	101.14483			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	119.14452			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			6.77000	103.92162	6.77000	103.84644			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	101.61522			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			11.73000	11.73000	11.73000	100.53395			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			7.65000	108.87369	7.65000	108.78391			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.07439			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.83457				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	99.97324				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			9.80000	101.09242	9.80000	100.98677				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	119.26884				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.63764				0.00	3,620,000,000	4,420,000,000
Total MTN06 SPOT										0.00	3,620,000,000	4,420,000,000
Total For MTN06										0.00	3,620,000,000	4,420,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.81248				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	100.77354				0.00	2,490,000,000	2,490,000,000
Total MTN08 SPOT										0.00	2,490,000,000	2,490,000,000
Total For MTN08										0.00	2,490,000,000	2,490,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.10622				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	101.66902				0.00	500,000,000	500,000,000
Total MTN10 SPOT										0.00	500,000,000	500,000,000
Total For MTN10										0.00	500,000,000	500,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	101.86148				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	101.98839				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	100.35721				0.00	500,000,000	500,000,000
Total MTN13 SPOT										0.00	500,000,000	500,000,000
Total For MTN13										0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN14 On 10/05/2022 Spot Bond					0.00000	101.73293				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	101.77327				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	101.41975				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	101.45618				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.29611				0.00	500,000,000	500,000,000
Total MTN18 SPOT										0.00	500,000,000	500,000,000
Total For MTN18										0.00	500,000,000	500,000,000
MTN19 On 07/03/2025 Spot Bond					0.00000	101.26423				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	101.04582				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	101.64994				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	101.17698				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.55618			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	101.53991			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	101.53991			0.00	0	0
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	100.91026			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	100.93310			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	100.89104			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	101.05125			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.03720			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	100.81840			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	100.95716			0.00	0	0
Total N7C25 SPOT									0.00	0	0
Total For N7C25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N7D25 On 20/03/2022 Spot Bond					0.00000	101.07492			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	101.18305			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			7.42000	105.57042	7.42000	105.48593		7,420,000,000,000.00	1,000,000,000	6,000,000,000	
Total NAM01 SPOT								7,420,000,000,000.00	1,000,000,000	6,000,000,000	
Total For NAM01								7,420,000,000,000.00	1,000,000,000	6,000,000,000	
NAM02 On 29/06/2020 Spot Bond			6.32000	103.68441	6.32000	103.61341		0.00	0	0	
Total NAM02 SPOT								0.00	0	0	
Total For NAM02								0.00	0	0	
NAM03 On 01/08/2023 Spot Bond			7.62000	109.31068	7.62000	109.22090		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			10.70000	101.62672	10.70000	101.51039		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	101.28277		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	102.04381		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	101.89287		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	99.94249		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	99.94107		0.00	0	0	
Total NBG05G SPOT								0.00	0	0	
Total For NBG05G								0.00	0	0	
NBK11A On 28/11/2020 Spot Bond			6.73500	104.94242	6.73500	104.86606		0.00	0	0	
Total NBK11A SPOT								0.00	0	0	
Total For NBK11A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			5.85000	104.03093	5.85000	103.96574			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	101.00136	9.38000	100.90077			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			7.42000	108.72793	7.42000	108.64186			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			6.23500	106.52138	6.23500	106.44992			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			6.48500	105.67633	6.48500	105.60224			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			9.10000	103.24244	9.10000	103.14153			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			9.30000	103.09178	9.30000	102.98942			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			6.52000	103.99837	6.52000	103.92457			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			7.01500	108.94006	7.01500	108.85800			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			9.30000	109.04690	9.30000	108.93862			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	101.11331			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			10.23000	104.83847	10.23000	104.72360			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK22/ On 19/11/2022 Spot Bond			7.00000	111.52205	7.00000	111.43776				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			9.99000	107.62275	9.99000	107.50751				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			9.97000	109.86236	9.97000	109.74496				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	101.72069				0.00	0	200,000,000
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			7.32000	7.32000	7.32000	110.30211				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	101.31975				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	23.23208	100.00000	23.02597				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	103.03675				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			10.28000	109.03930	10.28000	108.91925				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			6.96000	111.11327	6.96000	111.02976				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	101.97568				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			10.10000	104.32893	10.10000	104.21603				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK30/ On 20/02/2024 Spot Bond			6.95500	110.50170	6.95500	110.41872			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.95645			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			7.27000	110.97498	7.27000	110.88794			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	102.08845			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.67229			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	101.83392			0.00	0	220,000,000
Total NBK35B SPOT									0.00	0	220,000,000
Total For NBK35B									0.00	0	220,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	106.48920			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	102.14833			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			11.49500	11.49500	11.49500	61.21168			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	105.56722			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	102.30543			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	102.29646			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK44I On 15/02/2021 Spot Bond					0.00000	101.74211			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	102.36411			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	102.73248			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	101.95933			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.75531			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	100.29104			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	100.55378			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	101.62405			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	100.33365			0.00	2,100,000,000	900,000,000
Total NBK52B SPOT									0.00	2,100,000,000	900,000,000
Total For NBK52B									0.00	2,100,000,000	900,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.20267			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	101.56427			0.00	0	0
Total NBK54B SPOT									0.00	0	0
Total For NBK54B									0.00	0	0
NBK5 On 01/08/2022 Spot Bond					0.00000	101.76493			0.00	0	0
Total NBK55 SPOT									0.00	0	0
Total For NBK55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.79592				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.98235				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.10216				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.43070				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	100.68000				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	100.36340				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	100.88176				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			10.66500	101.09111	10.66500	100.97701				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	100.87704				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			10.70000	100.43423	10.70000	100.32050				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	100.88176				0.00	0	0
Total NCLN87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.88919				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	100.89863				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.86670				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	101.54637				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	101.20463				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			6.52000	104.45089	6.52000	104.37714				0.00	0	7,755,000,000
Total NED20 SPOT										0.00	0	7,755,000,000
Total For NED20										0.00	0	7,755,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.05325				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	105.67485				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	100.36355				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	102.32952				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	101.21918				0.00	1,522,000,000	761,000,000
Total NGL02 SPOT										0.00	1,522,000,000	761,000,000
Total For NGL02										0.00	1,522,000,000	761,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.80615				0.00	0	0
Total NGL03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	99.77595				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	100.73480				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	102.60953				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	100.53563				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	107.13142				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	97.60566				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10: On 25/03/2024 Spot Bond					0.00000	97.49855				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10: On 15/01/2025 Spot Bond					0.00000	96.55054				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10: On 22/05/2025 Spot Bond					0.00000	98.03049				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000				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	106.21497	13.50000	106.06260				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	99.47464				0.00	0	230,000,000
Total NHM006 SPOT										0.00	0	230,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM006										0.00	0	230,000,000
NHM00 On 16/04/2022 Spot Bond					0.00000	100.18293				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	99.92837				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	99.91416				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	101.63719				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	101.85728				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	101.41589				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	101.31891				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	101.72854				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	101.36482				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			5.19500	5.19500	5.19500	197.98096				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			4.71000	4.71000	4.71000	174.22532				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			4.70500	4.70500	4.70500	130.76740				0.00	0	0
Total NI25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.91000	4.91000	4.91000	92.08373				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	99.10898				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			4.81000	4.81000	4.81000	130.16074				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			5.20000	5.20000	5.20000	127.93546				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	172.53389				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			5.56000	164.39559	5.56000	164.23948				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			5.06500	99.66650	5.06500	99.57680				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			6.06500	103.18335	6.06500	103.11579				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	100.60197				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	100.74631				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	100.60510				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	99.91029				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	100.73840				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	99.46854				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	96.34286				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	114.33140				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	98.35885				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	98.60822				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	101.55733				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	96.82712				0.00	0	0
Total NN034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	99.50748				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	87.29670				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0
NN039 On 06/03/2027 Spot Bond					0.00000	94.72304				0.00	1,904,000,000	476,000,000
Total NN039 SPOT										0.00	1,904,000,000	476,000,000
Total For NN039										0.00	1,904,000,000	476,000,000
NN04 On 22/02/2024 Spot Bond					0.00000	101.55618				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	96.36779				0.00	0	0
Total NN040 SPOT										0.00	0	0
Total For NN040										0.00	0	0
NN043 On 03/03/2023 Spot Bond					0.00000	95.96033				0.00	0	0
Total NN043 SPOT										0.00	0	0
Total For NN043										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.21990				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	101.25481				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	100.06370				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	108.80320				0.00	0	0
Total NNF010 SPOT										0.00	0	0
Total For NNF010										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	73.62043				0.00	0	0
Total NNF02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	73.62043				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	105.70680				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	99.96328				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	118.28680				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	118.13990				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	82.61340				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			7.70000	7.70000	7.70000	102.00621				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	101.50332				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	101.53016				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	101.53187				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	101.47460				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			6.89500	6.89500	6.89500	102.11861				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.52697				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	101.59717				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.55627				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			7.09500	7.09500	7.09500	102.15276				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	101.59716				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	101.76032				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			7.67000	110.19652	7.67000	110.10541				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			3.75000	190.66593	3.75000	190.52172				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			10.90000	112.40475	10.90000	112.27444			72,249,560,000.00	6,628,400	6,403,314,200	
Total NRA028 SPOT									72,249,560,000.00	6,628,400	6,403,314,200	
Total For NRA028									72,249,560,000.00	6,628,400	6,403,314,200	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.16221	100.00000	17.01078			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	100.16031			0.00	0	0	
Total NTC19 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.16569				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	101.70174				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.94829				0.00	0	500,000,000
Total NTC22 SPOT										0.00	0	500,000,000
Total For NTC22										0.00	0	500,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	102.31229				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	101.03890				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	101.45481				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	101.30975				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	101.16064				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	101.16871				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	101.02832				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	101.00753				0.00	0	0
Total OMI01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For OMI01										0.00	0	0
OML06 On 19/03/2022 Spot Bond			7.32000	106.31631	7.32000	106.23326				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			11.17000	100.37185	11.17000	100.25334				0.00	0	1,500,000,000
Total OML07 SPOT										0.00	0	1,500,000,000
Total For OML07										0.00	0	1,500,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.68752				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			7.62000	108.32623	7.62000	108.23821				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.72000	103.88588	10.72000	103.76803				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	98.97819				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1U On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0

Contract 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 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
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	101.24257				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	101.26079				0.00	0	0
Total PEP02 SPOT										0.00	0	0
Total For PEP02										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PMM12JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.21759			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.46309			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	100.52090			0.00	0	0
Total PMM53 SPOT									0.00	0	0
Total For PMM53									0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	101.79863			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	101.44100			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	101.54581			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	101.60674			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	101.72856			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	101.74596			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	101.76336			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			9.01000	111.00868	8.92000	111.36735			288,048,664,860,000.00	2,584,689,086,000	2,864,019,063,600
Total R186 SPOT									288,048,664,860,000.00	2,584,689,086,000	2,864,019,063,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									18,048,664,860,000.00	584,689,086,000	364,019,063,600
R197 On 07/12/2023 Spot Bond			2.55000	311.01158	2.55000	310.81644			1,114,350,000,000.00	437,000,000	84,510,331,600
Total R197 SPOT									1,114,350,000,000.00	437,000,000	84,510,331,600
Total For R197									1,114,350,000,000.00	437,000,000	84,510,331,600
R202 On 07/12/2033 Spot Bond			4.33000	216.69048	4.19500	219.59358			247,154,235,000,000.00	57,079,500,000	178,936,944,300
Total R202 SPOT									17,154,235,000,000.00	57,079,500,000	178,936,944,300
Total For R202									17,154,235,000,000.00	57,079,500,000	178,936,944,300
R2023 On 28/02/2023 Spot Bond			5.96000	105.85494	6.02000	105.62829			433,742,533,716,000.00	1,415,057,472,100	2,259,643,825,100
Total R2023 SPOT									13,742,533,716,000.00	415,057,472,100	259,643,825,100
Total For R2023									13,742,533,716,000.00	415,057,472,100	259,643,825,100
R2030 On 31/01/2030 Spot Bond			10.32500	87.82189	10.32500	87.72479			917,704,193,410,000.00	379,438,662,800	997,819,623,200
Total R2030 SPOT									17,704,193,410,000.00	379,438,662,800	997,819,623,200
Total For R2030									17,704,193,410,000.00	379,438,662,800	997,819,623,200
R2032 On 31/03/2032 Spot Bond			10.79500	83.77170	10.79500	83.67550			534,761,633,151,000.00	420,079,817,800	759,402,775,500
Total R2032 SPOT									14,761,633,151,000.00	420,079,817,800	759,402,775,500
Total For R2032									14,761,633,151,000.00	420,079,817,800	759,402,775,500
R2035 On 28/02/2035 Spot Bond			11.19500	84.80573	11.19500	84.70593			139,706,640,155,000.00	548,432,929,000	1,176,600,039,900
Total R2035 SPOT									19,706,640,155,000.00	548,432,929,000	176,600,039,900
Total For R2035									19,706,640,155,000.00	548,432,929,000	176,600,039,900
R2037 On 31/01/2037 Spot Bond			11.30000	81.17401	11.30000	81.07600			088,777,249,800,000.00	892,812,146,000	913,423,952,200
Total R2037 SPOT									18,777,249,800,000.00	892,812,146,000	913,423,952,200
Total For R2037									18,777,249,800,000.00	892,812,146,000	913,423,952,200
R2040 On 31/01/2040 Spot Bond			11.36500	83.67812	11.36500	83.57654			905,021,888,834,000.00	167,621,811,600	473,200,593,900
Total R2040 SPOT									15,021,888,834,000.00	167,621,811,600	473,200,593,900
Total For R2040									15,021,888,834,000.00	167,621,811,600	473,200,593,900
R2044 On 31/01/2044 Spot Bond			11.41000	80.44199	11.41000	80.34396			723,530,466,760,000.00	413,981,636,000	1,268,441,200,000
Total R2044 SPOT									13,530,466,760,000.00	413,981,636,000	268,441,200,000
Total For R2044									13,530,466,760,000.00	413,981,636,000	268,441,200,000
R2048 On 28/02/2048 Spot Bond			11.35000	79.54506	11.35000	79.45018			751,706,058,740,000.00	1,652,132,692,400	2,837,448,477,900
Total R2048 SPOT									11,706,058,740,000.00	652,132,692,400	337,448,477,900
Total For R2048									11,706,058,740,000.00	652,132,692,400	337,448,477,900
R208 On 31/03/2021 Spot Bond			4.10000	102.88965	4.19500	102.75617			926,477,000,000,000.00	225,970,000,000	496,141,053,500
Total R208 SPOT									16,477,000,000,000.00	225,970,000,000	496,141,053,500
Total For R208									16,477,000,000,000.00	225,970,000,000	496,141,053,500
R209 On 31/03/2036 Spot Bond			11.37000	63.17651	11.15500	64.22681			209,158,053,498,000.00	809,952,335,400	1,061,824,120,500
Total R209 SPOT									19,158,053,498,000.00	809,952,335,400	1,061,824,120,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209									19,158,053,498,000.00	809,952,335,400	1061,824,120,500
R210 On 31/03/2028 Spot Bond			4.00000	183.24325	4.00000	183.09973			100,016,000,000,000.00	25,004,000,000	103,171,060,400
Total R210 SPOT									10,016,000,000,000.00	25,004,000,000	103,171,060,400
Total For R210									10,016,000,000,000.00	25,004,000,000	103,171,060,400
R212 On 31/01/2022 Spot Bond			2.25000	165.30942	2.25000	165.21084			0.00	0	100,011,074,000
Total R212 SPOT									0.00	0	100,011,074,000
Total For R212									0.00	0	100,011,074,000
R213 On 28/02/2031 Spot Bond			10.76500	77.36672	10.57000	78.31410			448,211,997,664,500.00	134,529,679,300	331,834,539,900
Total R213 SPOT									18,211,997,664,500.00	134,529,679,300	331,834,539,900
Total For R213									18,211,997,664,500.00	134,529,679,300	331,834,539,900
R214 On 28/02/2041 Spot Bond			11.27000	63.01894	11.27000	62.94429			276,878,954,014,000.00	823,148,088,200	893,479,426,800
Total R214 SPOT									16,878,954,014,000.00	823,148,088,200	893,479,426,800
Total For R214									16,878,954,014,000.00	823,148,088,200	893,479,426,800
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004U On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006U On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007U On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT									0.00	0	0
Total For RC007U									0.00	0	0
RC008U On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC008U SPOT									0.00	0	0

Contract 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 RC008U										0.00	0	0
RC009I On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC017I 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
RC018I 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
RC019I 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
RC020I 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
RC021I 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
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0

Contract 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 RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0

Contract 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 RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.66222				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	101.42018				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.48984				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	102.28787				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	101.44385				0.00	500,000,000	1,000,000,000
Total RDFB13 SPOT										0.00	500,000,000	1,000,000,000
Total For RDFB13										0.00	500,000,000	1,000,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.53518				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	101.65004				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	101.77316				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	101.78765				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	101.94839				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	100.60305				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	100.78546				0.00	0	0
Total RDFB20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.80704				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	100.68672				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.53678				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	101.68584				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	101.62893				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	101.30654				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	99.92919				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	101.53127				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	100.50531				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	100.79256				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	101.42271				0.00	0	0
Total RED301 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.78861				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	104.43359				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	105.36648				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	100.21178				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	100.23694				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	100.74466				0.00	0	48,786,585
Total RED801 SPOT										0.00	0	48,786,585
Total For RED801										0.00	0	48,786,585
RED90 On 28/07/2022 Spot Bond					0.00000	102.72573				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	102.01840				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	99.81334				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	100.41780				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	100.03214				0.00	0	0
Total RES41 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
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			6.81000	103.13765	6.81000	103.06219				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			7.67000	109.33957	7.67000	109.24967				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			12.44000	92.48285	12.44000	92.36095				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	105.05000	10.00000	104.94000				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	100.17298				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	101.85372				0.00	0	300,000,000
Total SBK22 SPOT										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK22										0.00	0	300,000,000
SBK23 On 28/05/2022 Spot Bond			7.29000	112.92672	7.29000	112.83789				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	100.32575				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	100.38331				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			7.09000	104.95795	7.09000	104.87807				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	99.90021				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	101.39375				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			6.17000	107.91375	6.17000	107.84211				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.41500	112.17309	8.41500	112.07152				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.42350				0.00	51,956,000,000	25,978,000,000
Total SBS21 SPOT										0.00	51,956,000,000	25,978,000,000
Total For SBS21										0.00	51,956,000,000	25,978,000,000
SBS27 On 20/02/2024 Spot Bond			7.01000	112.15547	7.01000	112.07059				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.57000	101.75677	8.57000	101.66298				0.00	0	0
Total SBS3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.05500	107.44090	9.05500	107.33697			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			7.46500	110.79570	7.46500	110.70746			0.00	0	0
Total SBS34 SPOT									0.00	0	0
Total For SBS34									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			7.60000	108.07825	7.60000	107.98969			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			10.23500	99.17880	10.23500	99.07007			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			5.71500	108.08987	5.71500	108.02295			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	102.07263			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			6.32500	113.04964	6.32500	112.97231			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.09500	116.08437	8.09500	115.98317		80,950,000,000,000.00	10,000,000,000	5,000,000,000	
Total SBS42 SPOT								80,950,000,000,000.00	10,000,000,000	5,000,000,000	
Total For SBS42								80,950,000,000,000.00	10,000,000,000	5,000,000,000	
SBS43 On 12/11/2027 Spot Bond			9.16000	113.88202	9.16000	113.76999			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	102.08140			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			6.43000	112.77156	6.43000	112.69316			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	102.75371			0.00	0	2,000,000,000
Total SBS47 SPOT									0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS47										0.00	0	2,000,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	99.91396				0.00	0	3,300,000,000
Total SBS49 SPOT										0.00	0	3,300,000,000
Total For SBS49										0.00	0	3,300,000,000
SBS50 On 31/01/2022 Spot Bond			5.84500	108.21866	5.84500	108.15017				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
SBS51 On 31/01/2024 Spot Bond			7.03500	7.03500	7.03500	111.17016				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	99.91496				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	101.39331				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	101.27433				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	101.71023				0.00	1,000,000,000	2,500,000,000
Total SBS55 SPOT										0.00	1,000,000,000	2,500,000,000
Total For SBS55										0.00	1,000,000,000	2,500,000,000
SBS56 On 12/06/2022 Spot Bond			6.10000	108.95759	6.10000	108.88606				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	101.14866				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	101.31015				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	100.66670				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	100.97275				0.00	0	0
Total SBS60 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	99.54269			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	99.77767			0.00	11,520,000,000	5,760,000,000
Total SBS63 SPOT									0.00	11,520,000,000	5,760,000,000
Total For SBS63									0.00	11,520,000,000	5,760,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	97.88181			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	99.98628			0.00	2,600,000,000	1,300,000,000
Total SBS65 SPOT									0.00	2,600,000,000	1,300,000,000
Total For SBS65									0.00	2,600,000,000	1,300,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	100.27935			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	99.42962			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	100.16027			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	101.40578			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			3.45000	302.11654	3.45000	301.89773		2,953,200,000,000.00		856,000,000	428,000,000
Total SBSI11 SPOT								2,953,200,000,000.00		856,000,000	428,000,000
Total For SBSI11								2,953,200,000,000.00		856,000,000	428,000,000
SBSI14 On 07/12/2033 Spot Bond			5.14500	5.14500	5.14500	198.99780		0.00	0	0	0
Total SBSI14 SPOT								0.00	0	0	0
Total For SBSI14								0.00	0	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	103.84129			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	100.90815			0.00	0	0
Total SBT102 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBT102										0.00	0	0
SBT10 On 31/03/2024 Spot Bond					0.00000	96.70717				0.00	0	6,599,000,000
Total SBT103 SPOT										0.00	0	6,599,000,000
Total For SBT103										0.00	0	6,599,000,000
SBT20 On 13/02/2023 Spot Bond					0.00000	101.09782				0.00	0	200,000,000
Total SBT201 SPOT										0.00	0	200,000,000
Total For SBT201										0.00	0	200,000,000
SBT20 On 03/12/2023 Spot Bond					0.00000	97.47316				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT20 On 03/12/2023 Spot Bond			8.12000	111.13622	8.12000	111.03959				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT20 On 16/04/2024 Spot Bond					0.00000	100.15413				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT20 On 31/01/2025 Spot Bond					0.00000	93.55207				0.00	0	400,000,000
Total SBT206 SPOT										0.00	0	400,000,000
Total For SBT206										0.00	0	400,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.50219				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	100.51190				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	98.42915				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
SHS11 On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000				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	102.79531				0.00	0	0
Total SLI4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLI4									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.68655			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	101.58784			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.64457			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	101.92105			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	101.73218			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	101.73577			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	101.74498			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	101.65376			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	101.90005			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	101.81423			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	101.85448			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	100.53392			0.00	0	0
Total SLRC5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.51397				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			7.72000	111.03094	7.72000	110.93906				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	100.99285				0.00	0	2,100,000,000
Total SNT04 SPOT										0.00	0	2,100,000,000
Total For SNT04										0.00	0	2,100,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.56905				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.89033				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.64775				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.47428				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.52318				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.58450				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	100.78367				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	101.12505				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00 On 18/06/2022 Spot Bond					0.00000	101.20545				0.00	0	0
Total SPG006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPG006										0.00	0	0
SPG00 On 18/06/2024 Spot Bond					0.00000	101.08448				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00 On 15/10/2022 Spot Bond					0.00000	100.21972				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00 On 15/10/2024 Spot Bond					0.00000	100.27088				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	99.93485				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			6.68500	100.56652	6.68500	100.49428				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			6.68500	100.56652	6.68500	100.49428				0.00	0	0
Total SSN005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			5.36500	5.36500	5.36500	127.00713				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			10.42000	104.04993	10.42000	103.93449				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			12.44000	69.20549	12.44000	69.11525				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	97.31319				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	101.43964				0.00	264,000,000	66,000,000
Total SSN034 SPOT										0.00	264,000,000	66,000,000
Total For SSN034										0.00	264,000,000	66,000,000
SSN03 On 17/11/2020 Spot Bond					0.00000	101.70461				0.00	240,000,000	60,000,000
Total SSN035 SPOT										0.00	240,000,000	60,000,000
Total For SSN035										0.00	240,000,000	60,000,000
SSN03 On 01/06/2021 Spot Bond					0.00000	101.51290				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	102.30721				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	100.42046				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			7.42000	107.52503	7.42000	107.43945				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			4.90000	101.90862	4.90000	101.81871				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	100.28288				0.00	0	0
Total SSN044 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN044										0.00	0	0
SSN044 On 30/04/2023 Spot Bond					0.00000	99.88441				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2023 Spot Bond					0.00000	100.45247				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			3.58000	3.58000	3.58000	300.63545				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	100.71670				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	100.01584				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2022 Spot Bond					0.00000	99.93493				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond					0.00000	99.83638				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 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
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond					0.00000	100.52844				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	168.15321				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061 On 31/01/2025 Spot Bond			4.75000	4.75000	4.75000	130.50700				0.00	0	0
Total SSN062 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	99.10898				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			4.91000	4.91000	4.91000	92.08373				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	168.62061				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	101.47537				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	101.45864				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	101.41749				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	101.14506				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	101.13032				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	101.08319				0.00	0	0
Total SSN077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.42396				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	79.63300				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	102.66722				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	101.51488				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	101.27205				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	101.89672				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	200.53515				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	99.46403				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	101.85721				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	101.00325				0.00	0	0
Total SSN095 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN095										0.00	0	0
SSN095 On 28/05/2025 Spot Bond					0.00000	101.29457				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN096 On 28/02/2027 Spot Bond					0.00000	100.69923				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.94000	96.80560	9.94000	96.70302				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	102.02470				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			6.56500	103.08281	6.56500	103.01020				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	101.60156				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			6.66500	102.99223	6.66500	102.91860				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.59522				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			6.61500	102.72895	6.61500	102.65605				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	101.54317				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	101.57796				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	104.84707	8.55000	104.75066				0.00	0	0
Total T14A12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	101.46655				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	101.43053				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	101.42974				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	100.75110				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS14z On 28/10/2021 Spot Bond					0.00000	100.00036				0.00	0	1,000,000,000
Total TFS142 SPOT										0.00	0	1,000,000,000
Total For TFS142										0.00	0	1,000,000,000
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.42258				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.51702				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	101.14183				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	99.91145				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	101.36953				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15z On 06/07/2021 Spot Bond					0.00000	100.66824				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	100.79915				0.00	0	0
Total TFS154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.30874				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	101.48851				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	101.54953				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.80520				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.68586				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16€ On 25/04/2020 Spot Bond					0.00000	99.94781				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	101.34927				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	101.37248				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	99.98121				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	100.02861				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	101.62625				0.00	0	0
Total TH13A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			6.98500	102.40629	6.98500	102.32965				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.78278				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			6.65500	102.66240	6.65500	102.58911				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	101.65521				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	101.65693				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	101.70662				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	101.66125				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	101.65007				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	101.77514				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	101.78885				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	101.79227				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	101.82652				0.00	0	0
Total TH13C4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.86933				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	102.33970				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.33970				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	102.39096				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	102.36533				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	102.37388				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	101.60195				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			6.41500	109.79823	6.41500	109.72207				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	102.58190				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			6.57500	108.13517	6.57500	108.05833				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	101.70643				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	101.95390				0.00	0	0
Total TH14B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.63450				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	102.53587				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.65277				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	101.73726				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	102.30496				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	104.15488				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	103.68138				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	101.54363				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	101.56089				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	104.16665				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	101.65331				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	101.40860				0.00	0	0
Total TH15A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.50252				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	101.51975				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.59860				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	102.05864				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	102.16278				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	101.67913				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	102.36281				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	101.63801				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	103.88566				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	102.66113				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.00268				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	101.49402				0.00	0	0
Total TH16A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	101.52661				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	101.54223	8.49000	101.44950				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	101.56775				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	101.62088				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	101.98900				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000				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	101.32672				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	101.34126				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			7.19000	105.25053	7.19000	105.16976				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			8.28500	106.02494	8.28500	105.93143				0.00	0	1,600,000,000
Total TL25 SPOT										0.00	0	1,600,000,000
Total For TL25										0.00	0	1,600,000,000
TL26: On 25/11/2024 Spot Bond					0.00000	102.52488				0.00	0	0
Total TL26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.03893			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			10.00000	97.32391	10.00000	97.22018			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	99.99999			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	101.22040			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	101.24600			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	101.76314			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	101.02989			0.00	0	400,000,000
Total TLC09 SPOT									0.00	0	400,000,000
Total For TLC09									0.00	0	400,000,000
TN20 On 17/09/2020 Spot Bond			5.12000	103.19448	5.12000	103.13774		206,848,000,000.00		40,400,000	10,439,100,000
Total TN20 SPOT								206,848,000,000.00		40,400,000	10,439,100,000
Total For TN20								206,848,000,000.00		40,400,000	10,439,100,000
TN20/R On 17/09/2020 Spot Bond			100.00000	75.77170	100.00000	75.17857			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	52.68198	100.00000	52.21460			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			7.65000	109.33413	7.65000	114.63062		5,485,597,740,000.00		717,071,600	14,665,035,800
Total TN23 SPOT								5,485,597,740,000.00		717,071,600	14,665,035,800
Total For TN23								5,485,597,740,000.00		717,071,600	14,665,035,800
TN23/R On 06/11/2023 Spot Bond			100.00000	15.73767	100.00000	20.85560			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.42000	98.09151	10.42000	97.98208			143,236,956,580,000.00	13,746,349,000	36,020,405,200
Total TN25 SPOT									13,236,956,580,000.00	13,746,349,000	36,020,405,200
Total For TN25									13,236,956,580,000.00	13,746,349,000	36,020,405,200
TN25/R On 19/08/2025 Spot Bond			100.00000	12.29869	100.00000	12.18958			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.72000	94.79410	10.72000	94.68538			0.00	0	4,200,000,000
Total TN27 SPOT									0.00	0	4,200,000,000
Total For TN27									0.00	0	4,200,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	13.08327	100.00000	12.96720			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			11.87500	92.42133	11.87500	92.30488			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	118.01605	8.00000	117.91492			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			13.02000	84.42977	13.02000	84.31346			0.00	0	2,900,000,000
Total TN40 SPOT									0.00	0	2,900,000,000
Total For TN40									0.00	0	2,900,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.54506	10.75000	100.43006			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TNF25U SPOT									0.00	0	0
Total For TNF25U									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.05000	10.00000	104.94000			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			7.19500	105.21155	7.19500	105.12986			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			6.91500	105.24368	6.91500	105.16552			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			6.71500	6.71500	6.71500	105.31050				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	101.20401				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.23030				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	102.27628				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	101.38262				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	101.65500				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	101.65500				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	101.66754				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	101.70961				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			7.13000	108.46189	7.13000	108.37843				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.65800				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	101.69435				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.98424				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	101.94420				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.95146				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	100.41948				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			7.42000	107.70230	7.42000	106.38242				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	100.39657				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	100.41226				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	100.41948				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	100.34648	8.62000	100.25396				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	100.44716				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	100.44716				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

Contract 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 TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
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

Contract 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 TSG08U									0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	99.72497			0.00	0	0
Total TSP232 SPOT									0.00	0	0
Total For TSP232									0.00	0	0
TSP23 On 09/07/2020 Spot Bond					0.00000	98.45370			0.00	0	0
Total TSP233 SPOT									0.00	0	0
Total For TSP233									0.00	0	0
TSP23 On 13/08/2020 Spot Bond					0.00000	102.87949			0.00	0	0
Total TSP235 SPOT									0.00	0	0
Total For TSP235									0.00	0	0
TSP23 On 08/10/2020 Spot Bond					0.00000	96.64945			0.00	0	0
Total TSP238 SPOT									0.00	0	0
Total For TSP238									0.00	0	0
TSP23 On 14/05/2020 Spot Bond					0.00000	99.60098			0.00	0	0
Total TSP239 SPOT									0.00	0	0
Total For TSP239									0.00	0	0
TSP24 On 12/11/2020 Spot Bond					0.00000	95.90305			0.00	0	0
Total TSP240 SPOT									0.00	0	0
Total For TSP240									0.00	0	0
TSP24 On 11/06/2020 Spot Bond					0.00000	99.12382			0.00	0	0
Total TSP241 SPOT									0.00	0	0
Total For TSP241									0.00	0	0
TSP24 On 10/09/2020 Spot Bond					0.00000	97.37689			0.00	0	0
Total TSP242 SPOT									0.00	0	0
Total For TSP242									0.00	0	0
TSP24 On 04/03/2021 Spot Bond					0.00000	94.07720			0.00	0	0
Total TSP243 SPOT									0.00	0	0
Total For TSP243									0.00	0	0
TSP24 On 18/03/2021 Spot Bond					0.00000	93.96730			0.00	0	0
Total TSP244 SPOT									0.00	0	0
Total For TSP244									0.00	0	0
TSP24 On 08/04/2021 Spot Bond					0.00000	93.84145			0.00	0	0
Total TSP245 SPOT									0.00	0	0
Total For TSP245									0.00	0	0
TSP24 On 22/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	7,500,000,000
Total TSP246 SPOT									10,000,000,000,000.00	15,000,000,000	7,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TSP246									10,000,000,000,000.00	15,000,000,000	7,500,000,000
TSP247 On 22/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	2,000,000,000
Total TSP247 SPOT									10,000,000,000,000.00	4,000,000,000	2,000,000,000
Total For TSP247									10,000,000,000,000.00	4,000,000,000	2,000,000,000
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.05696			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	102.46569			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	103.58401			0.00	0	0
Total TU1D11 SPOT									0.00	0	0
Total For TU1D11									0.00	0	0
TUHF02 On 24/10/2024 Spot Bond					0.00000	99.99989			0.00	0	0
Total TUHF02 SPOT									0.00	0	0
Total For TUHF02									0.00	0	0
TWC327 On 24/04/2020 Spot Bond					0.00000	101.69442			0.00	0	0
Total TWC327 SPOT									0.00	0	0
Total For TWC327									0.00	0	0
TWC328 On 29/04/2020 Spot Bond					0.00000	101.65803			0.00	0	0
Total TWC328 SPOT									0.00	0	0
Total For TWC328									0.00	0	0
TWC329 On 13/05/2020 Spot Bond					0.00000	101.36515			0.00	0	0
Total TWC329 SPOT									0.00	0	0
Total For TWC329									0.00	0	0
TWC330 On 19/05/2020 Spot Bond					0.00000	101.14937			0.00	0	0
Total TWC330 SPOT									0.00	0	0
Total For TWC330									0.00	0	0
TWC331 On 27/05/2020 Spot Bond					0.00000	101.06753			0.00	0	0
Total TWC331 SPOT									0.00	0	0
Total For TWC331									0.00	0	0
TWC332 On 04/06/2020 Spot Bond					0.00000	100.97082			0.00	0	0
Total TWC332 SPOT									0.00	0	0
Total For TWC332									0.00	0	0
TWC333 On 10/07/2020 Spot Bond					0.00000	100.25274			0.00	0	0
Total TWC333 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC333									0.00	0	0
TWC33 On 20/07/2020 Spot Bond					0.00000	100.05677			0.00	0	0
Total TWC334 SPOT									0.00	0	0
Total For TWC334									0.00	0	0
UG21 On 02/03/2021 Spot Bond			7.14500	104.50339	7.14500	104.42367		428,700,000,000.00	60,000,000	30,000,000	
Total UG21 SPOT								428,700,000,000.00	60,000,000	30,000,000	
Total For UG21								428,700,000,000.00	60,000,000	30,000,000	
UG26 On 09/03/2026 Spot Bond			11.07000	102.52213	11.07000	102.40213		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA4U SPOT								0.00	0	0	
Total For VCJA4U								0.00	0	0	
VCJA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA5U SPOT								0.00	0	0	
Total For VCJA5U								0.00	0	0	
VCJA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA6U SPOT								0.00	0	0	
Total For VCJA6U								0.00	0	0	
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA7U SPOT								0.00	0	0	
Total For VCJA7U								0.00	0	0	
VCJA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA8U SPOT								0.00	0	0	
Total For VCJA8U								0.00	0	0	
VCJA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA9U SPOT								0.00	0	0	

Contract 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 VCJA9U										0.00	0	0
VCJB1I 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
VCJB2I 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
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0

Contract 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 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
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

Contract 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 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
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

Contract 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 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
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	101.25793				0.00	0	0
Total VKE07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.62243				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	100.06009				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	100.06950				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.13720				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	101.82029				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.59170				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	101.64278				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	101.68090				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

Contract 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 VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA11U SPOT										0.00	0	0
Total For VPA11U										0.00	0	0
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA12U SPOT										0.00	0	0
Total For VPA12U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB10U SPOT									0.00	0	0
Total For VPB10U									0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB11U SPOT									0.00	0	0
Total For VPB11U									0.00	0	0
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB12U SPOT									0.00	0	0
Total For VPB12U									0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR862U SPOT									0.00	0	0
Total For VR862U									0.00	0	0
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR865U SPOT									0.00	0	0
Total For VR865U									0.00	0	0
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			0.00	0	0
Total VR871U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VR871U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.49991			0.00	0	200,000,000
Total WHL01 SPOT									0.00	0	200,000,000
Total For WHL01									0.00	0	200,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.40448			0.00	0	500,000,000
Total WHL02 SPOT									0.00	0	500,000,000
Total For WHL02									0.00	0	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	99.22144			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			5.65500	104.01654	5.65500	103.95242			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			5.94000	106.91186	5.94000	106.84312		12,474,000,000,000.00		2,100,000,000	1,050,000,000
Total WSP5 SPOT								12,474,000,000,000.00		2,100,000,000	1,050,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WSP5									12,474,000,000,000.00	2,100,000,000	1,050,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	50.45692	100.00000	50.00928			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									1.12e+017	1,021,197,115,000	703,915,472,848
Total for SPOT :									1.12e+017	021,197,115,000	703,915,472,848
Total Futures									1.12e+017	021,197,355,234	703,916,799,209
Total Options									0.00	0	430,167
Grand Total:									1.12e+017	021,197,355,234	703,917,229,376