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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2020

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			11.82000	72.50708	11.82000	72.50708			0.00	0	0
ES33 On 06/08/2020 Bond Future			12.00918	73.64845	11.88172	74.30019			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.24312	70.81441	12.11012	71.47554			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.49198	71.75397	12.35309	72.42426			0.00	0	0
ES33 On 06/05/2021 Bond Future			12.75531	68.88896	12.61032	69.56785			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			12.19000	72.36696	12.19000	72.36696			0.00	0	0
ES42 On 06/08/2020 Bond Future			12.36633	73.54843	12.24366	74.24389			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.59216	70.23123	12.46380	70.93669			0.00	0	0
ES42 On 04/02/2021 Bond Future			12.82408	71.16433	12.68988	71.87953			0.00	0	0
ES42 On 06/05/2021 Bond Future			13.07896	67.81206	12.93836	68.53641			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			136.93676	136.93676	136.93676	136.93676			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	06/08/2020			136.71282	136.71282	136.61033	136.61033			0.00	0	2,896
I2025	On	05/11/2020			138.49742	138.49742	138.39563	138.39563			0.00	0	0
I2025	On	04/02/2021			138.84027	138.84027	138.73785	138.73785			0.00	0	0
I2025	On	06/05/2021			140.64116	140.64116	140.53750	140.53750			0.00	0	0
Total I2025 Future											0.00	0	2,896
Total For I2025											0.00	0	2,896
I2029	On	07/05/2020			99.81511	99.81511	99.81511	99.81511			0.00	0	0
I2029	On	06/08/2020			100.24287	100.24287	100.69232	100.69232			0.00	0	4,482
I2029	On	05/11/2020			100.41370	100.41370	100.87037	100.87037			0.00	0	0
I2029	On	04/02/2021			101.76705	101.76705	102.23044	102.23044			0.00	0	0
I2029	On	06/05/2021			101.93568	101.93568	102.40516	102.40516			0.00	0	0
Total I2029 Future											0.00	0	4,482
Total For I2029											0.00	0	4,482
I2033	On	07/05/2020			98.55339	98.55339	98.55339	98.55339			0.00	0	0
I2033	On	06/08/2020			99.64846	99.64846	99.61797	99.61797			0.00	0	11,410
I2033	On	05/11/2020			99.73621	99.73621	99.70668	99.70668			0.00	0	0
I2033	On	04/02/2021			101.08025	101.08025	101.05092	101.05092			0.00	0	0
I2033	On	06/05/2021			101.16193	101.16193	101.13223	101.13223			0.00	0	0
Total I2033 Future											0.00	0	11,410
Total For I2033											0.00	0	11,410
I2038	On	07/05/2020			112.79775	112.79775	112.79775	112.79775			0.00	0	0
I2038	On	06/08/2020			109.20464	109.20464	110.69731	110.69731			0.00	0	11,276
I2038	On	05/11/2020			110.63074	110.63074	112.14454	112.14454			0.00	0	0
I2038	On	04/02/2021			110.40791	110.40791	111.94265	111.94265			0.00	0	0
I2038	On	06/05/2021			111.84019	111.84019	113.39496	113.39496			0.00	0	0
Total I2038 Future											0.00	0	11,276
Total For I2038											0.00	0	11,276
I2046	On	07/05/2020			102.32339	102.32339	102.32339	102.32339			0.00	0	0
I2046	On	06/08/2020			98.73553	98.73553	100.42078	100.42078			0.00	0	15,281
I2046	On	05/11/2020			98.23732	98.23732	99.94587	99.94587			0.00	0	0
I2046	On	04/02/2021			99.56183	99.56183	101.29396	101.29396			0.00	0	0
I2046	On	06/05/2021			99.04426	99.04426	100.79898	100.79898			0.00	0	0
Total I2046 Future											0.00	0	15,281
Total For I2046											0.00	0	15,281
I2050	On	07/05/2020			105.74420	105.74420	105.74420	105.74420			0.00	0	0
I2050	On	06/08/2020			99.95534	99.95534	101.64834	101.64834			0.00	0	15,767
I2050	On	05/11/2020			101.26019	101.26019	102.97664	102.97664			0.00	0	0
I2050	On	04/02/2021			100.71431	100.71431	102.45459	102.45459			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	06/05/2021	Bond Future			102.02083	102.02083	103.78358	103.78358			0.00	0	0
Total I2050 Future												0.00	0	15,767
Total For I2050												0.00	0	15,767
R186	On	07/05/2020	Bond Future			7.74500	118.12958	7.74500	118.12958		5.15	0.00	0	0
R186	On	06/08/2020	Bond Future			7.98336	113.83063	7.84313	114.57561		9.17	0.00	0	82,906
R186	On	05/11/2020	Bond Future			8.13098	115.29064	7.98260	116.04693		8.63	0.00	0	0
R186	On	04/02/2021	Bond Future			8.28779	111.53195	8.13066	112.29887		8.47	0.00	0	0
R186	On	06/05/2021	Bond Future			8.47345	112.95371	8.30676	113.73052		8.42	0.00	0	0
Total R186 Future												0.00	0	82,906
R186	On	06/08/2020	Bond Future	8.37	Call			3,777.55000	3.77755	3,235,930	9.42	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,010.59000	1.01059	1,213,950	9.42	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			3,815.11000	3.81511	3,271,090	9.43	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			996.47000	0.99647	1,197,430	9.43	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			3,740.13000	3.74013	3,200,940	9.41	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			1,193.35000	1.19335	1,427,020	9.31	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,024.88000	1.02488	1,230,670	9.41	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Put			405.53000	0.40553	494,800	10.06	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call			6,368.99000	6.36899	5,713,280	10.06	0.00	0	900
R186	On	06/08/2020	Bond Future	8.00	Put			1,683.69000	1.68369	1,988,430	9.17	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call			2,516.65000	2.51665	2,076,410	9.17	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call			3,337.74000	3.33774	2,826,430	9.31	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,479.99000	1.47999	1,705,230	8.86	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call			4,866.62000	4.86662	4,333,800	8.87	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,466.07000	1.46607	1,689,540	8.87	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			4,796.07000	4.79607	4,266,800	8.86	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,494.03000	1.49403	1,721,050	8.86	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			2,419.22000	2.41922	2,057,860	8.47	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.34	Put			1,992.12000	1.99212	2,277,170	8.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			3,802.83000	3.80283	3,331,590	8.67	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			7,134.20000	7.13420	6,513,580	9.40	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			830.49000	0.83049	966,160	9.40	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			4,831.30000	4.83130	4,300,250	8.86	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Put			2,735.15000	2.73515	3,093,820	8.53	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call			2,824.17000	2.82417	2,426,550	8.53	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.00	Put			6,098.00000	6.09800	6,671,460	8.33	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call			922.02000	0.92202	739,190	8.33	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.84	Put			3,152.20000	3.15220	3,547,130	8.47	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			3,267.14000	3.26714	2,865,960	8.33	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			3,172.38000	3.17238	3,538,120	8.33	0.00	0	0

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R186	On	04/02/2021	Bond Future	8.16	Call		3,292.74000	3.29274	2,889,690	8.33	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put		3,149.03000	3.14903	3,512,900	8.33	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call		3,318.46000	3.31846	2,913,530	8.34	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put		3,125.82000	3.12582	3,487,810	8.34	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Call		11,439.11000	11.43911	10,757,470	9.09	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Put		677.23000	0.67723	772,400	9.09	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Call		11,474.16000	11.47416	10,791,830	9.09	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Put		671.23000	0.67123	765,710	9.09	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Call		11,509.24000	11.50924	10,826,210	9.09	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Put		665.28000	0.66528	759,060	9.09	0.00	0	0
Total R186 Option											0.00	0	14,700
Total For R186											0.00	0	97,606
R197	On	07/05/2020	Bond Future			310.47037	310.47037	310.47037	310.47037		0.00	0	0
R197	On	06/08/2020	Bond Future			306.14048	306.14048	306.05522	306.05522		0.00	0	2,549
R197	On	05/11/2020	Bond Future			310.13564	310.13564	310.05389	310.05389		0.00	0	0
R197	On	04/02/2021	Bond Future			306.37347	306.37347	306.29226	306.29226		0.00	0	0
R197	On	06/05/2021	Bond Future			310.34796	310.34796	310.26601	310.26601		0.00	0	0
Total R197 Future											0.00	0	2,549
Total For R197											0.00	0	2,549
R202	On	07/05/2020	Bond Future			223.01697	223.01697	223.01697	223.01697		0.00	0	0
R202	On	06/08/2020	Bond Future			220.90452	220.90452	221.30572	221.30572		0.00	0	7,724
R202	On	05/11/2020	Bond Future			223.78677	223.78677	224.19652	224.19652		0.00	0	0
R202	On	04/02/2021	Bond Future			222.58399	222.58399	223.00059	223.00059		0.00	0	0
R202	On	06/05/2021	Bond Future			225.47135	225.47135	225.89331	225.89331		0.00	0	0
Total R202 Future											0.00	0	7,724
Total For R202											0.00	0	7,724
R2023	On	07/05/2020	Bond Future			5.28000	107.88949	5.28000	107.88949		1.37	0.00	0
R2023	On	06/08/2020	Bond Future			5.39015	109.02789	5.28624	109.28141		3.01	0.00	27,356
R2023	On	05/11/2020	Bond Future			5.40983	106.51341	5.29303	106.77177		2.86	0.00	0
R2023	On	04/02/2021	Bond Future			5.42360	107.92514	5.29088	108.18748		2.48	0.00	0
R2023	On	06/05/2021	Bond Future			5.46103	105.38681	5.30868	105.65259		2.34	0.00	0
Total R2023 Future											0.00	0	27,356
R2023	On	06/08/2020	Bond Future	7.28	Put		7.42000	0.00742	9,280	3.87	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call		4,695.95000	4.69595	4,444,410	3.87	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put		7.94000	0.00794	9,920	3.87	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call		4,718.76000	4.71876	4,467,170	3.87	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put		7.67000	0.00767	9,600	3.87	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call		4,741.58000	4.74158	4,489,920	3.87	0.00	0	0

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R2023	On	05/11/2020	Bond Future	7.47	Call			4,719.14000	4.71914	4,468,250	3.47	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			33.19000	0.03319	40,660	3.47	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			4,678.76000	4.67876	4,428,160	3.47	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			34.64000	0.03464	42,400	3.47	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			4,698.94000	4.69894	4,448,190	3.47	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			33.91000	0.03391	41,520	3.47	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put			330.45000	0.33045	386,400	2.84	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			2,378.34000	2.37834	2,171,470	2.84	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			327.53000	0.32753	383,000	2.84	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			2,345.88000	2.34588	2,139,990	2.83	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			333.68000	0.33368	390,130	2.83	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call			2,361.96000	2.36196	2,155,570	2.84	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Call			3,955.66000	3.95566	3,710,780	2.66	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Put			100.60000	0.10060	121,500	2.66	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Call			3,970.92000	3.97092	3,725,800	2.66	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Put			99.23000	0.09923	119,890	2.66	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Call			3,940.41000	3.94041	3,695,770	2.66	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Put			101.98000	0.10198	123,120	2.66	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	27,356
R2030	On	07/05/2020	Bond Future			9.41000	93.36519	9.41000	93.36519		8.57	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.61845	90.34273	9.46946	91.20015		14.89	72,274,184.00	800	119,886
R2030	On	05/11/2020	Bond Future			9.78612	91.50379	9.63067	92.37357		14.17	0.00	0	0
R2030	On	04/02/2021	Bond Future			9.96539	88.71138	9.80300	89.59319		13.87	0.00	0	0
R2030	On	06/05/2021	Bond Future			10.16737	89.84251	9.99767	90.73561		13.88	0.00	0	0
Total R2030 Future												72,274,184.00	800	119,886
R2030	On	06/08/2020	Bond Future	11.47	Put			190.40000	0.19040	229,520	16.38	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.25	Call			9,862.56000	9.86256	9,060,260	16.38	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put			277.51000	0.27751	332,630	16.38	0.00	0	5,000
R2030	On	06/08/2020	Bond Future	10.21	Put			1,085.83000	1.08583	1,282,630	15.10	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put			486.52000	0.48652	579,000	16.15	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.00	Put			1,409.50000	1.40950	1,654,850	14.89	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			4,414.79000	4.41479	3,802,720	14.89	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.75	Put			562.16000	0.56216	668,770	15.94	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			3,872.59000	3.87259	4,387,070	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Call			10,865.07000	10.86507	10,046,770	16.38	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			4,607.60000	4.60760	3,983,330	14.94	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			597.42000	0.59742	710,500	15.86	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			7,370.77000	7.37077	6,626,430	15.86	0.00	0	470

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R2030	On	06/08/2020	Bond Future	9.75	Put			1,904.78000	1.90478	2,216,760	14.69	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call			5,244.55000	5.24455	4,583,930	15.10	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.87	Call			8,142.56000	8.14256	7,377,620	16.15	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			1,556.22000	1.55622	1,225,460	14.25	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			3,463.65000	3.46365	3,944,210	14.26	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			1,885.58000	1.88558	1,508,720	14.26	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			6,542.08000	6.54208	7,217,520	14.24	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			7,596.40000	7.59640	6,845,590	15.94	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			1,325.86000	1.32586	1,559,010	14.94	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			548.87000	0.54887	397,550	14.24	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			4,821.25000	4.82125	5,403,640	14.24	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			1,200.52000	1.20052	925,490	14.24	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			2,751.00000	2.75100	3,162,140	14.40	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.75	Call			3,510.45000	3.51045	2,965,010	14.69	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.05	Put			4,028.29000	4.02829	4,554,950	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			1,682.94000	1.68294	1,333,880	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			3,796.06000	3.79606	4,304,420	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,640.02000	1.64002	1,297,080	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.42	Call			2,463.99000	2.46399	2,017,710	14.40	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			694.00000	0.69400	512,020	14.24	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			7,281.54000	7.28154	7,987,640	14.24	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			1,661.39000	1.66139	1,315,390	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			3,834.21000	3.83421	4,345,630	14.25	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			3,506.23000	3.50623	3,046,700	13.73	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			6,363.00000	6.36300	5,732,310	14.36	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			2,977.09000	2.97709	3,332,900	13.90	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			9,962.53000	9.96253	10,676,480	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			779.33000	0.77933	623,500	13.55	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			6,316.29000	6.31629	6,894,200	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			1,777.09000	1.77709	1,485,220	13.55	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.06	Call			4,907.26000	4.90726	4,352,120	14.04	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			3,622.72000	3.62272	4,032,970	13.73	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			6,839.06000	6.83906	7,441,440	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,575.98000	1.57598	1,308,580	13.55	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			4,822.15000	4.82215	5,318,190	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			2,528.72000	2.52872	2,154,980	13.55	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.37	Call			5,993.43000	5.99343	5,379,940	14.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,794.68000	1.79468	2,033,770	14.36	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			8,700.30000	8.70030	9,375,490	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,034.58000	1.03458	839,990	13.55	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	9.04	Put			5,538.31000	5.53831	6,075,970	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,130.75000	2.13075	1,798,630	13.55	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.38	Call			2,889.33000	2.88933	2,481,670	13.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			2,531.59000	2.53159	2,846,230	14.04	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			7,763.16000	7.76316	8,404,280	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,277.61000	1.27761	1,048,950	13.55	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			5,577.72000	5.57772	6,117,540	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,111.04000	2.11104	1,781,080	13.55	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.38	Put			4,315.35000	4.31535	4,777,470	13.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,953.20000	1.95320	2,209,490	14.27	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			2,914.69000	2.91469	2,504,760	13.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			4,283.26000	4.28326	4,743,110	13.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,939.91000	2.93991	2,527,720	13.62	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			4,251.08000	4.25108	4,708,670	13.62	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Put			8,599.01000	8.59901	9,270,750	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			1,058.39000	1.05839	860,350	13.55	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			6,273.81000	6.27381	6,849,650	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			1,794.61000	1.79461	1,500,670	13.55	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.86	Call			4,256.40000	4.25640	3,742,430	13.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			1,323.36000	1.32336	1,112,350	13.21	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			7,403.07000	7.40307	7,991,970	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			2,049.92000	2.04992	1,757,010	13.21	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			5,369.20000	5.36920	4,828,410	13.84	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			3,233.38000	3.23338	3,574,400	13.84	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			2,598.71000	2.59871	2,251,780	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Put			9,683.72000	9.68372	10,354,520	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			6,204.77000	6.20477	6,739,650	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			2,618.52000	2.61852	2,269,740	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			6,167.07000	6.16707	6,700,100	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			2,579.00000	2.57900	2,233,910	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			6,242.62000	6.24262	6,779,340	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Put			6,357.03000	6.35703	6,899,270	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			2,520.45000	2.52045	2,180,880	13.21	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.37	Put			9,634.74000	9.63474	10,304,020	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			1,335.72000	1.33572	1,123,190	13.21	0.00	0	1,000
R2030	On	06/05/2021	Bond Future	11.71	Call			10,465.82000	10.46582	9,771,010	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Put			1,969.58000	1.96958	2,167,870	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Put			3,286.02000	3.28602	3,593,300	14.06	0.00	0	700
R2030	On	06/05/2021	Bond Future	11.69	Call			10,398.99000	10.39899	9,706,200	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Put			1,995.67000	1.99567	2,195,980	14.96	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/05/2021	Bond Future	11.70	Call		10.432.39000	10.43239	9,738,590	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Put		1,982.59000	1.98259	2,181,890	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Call		4,997.66000	4.99766	4,513,460	13.56	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Put		4,773.78000	4.77378	5,182,680	13.56	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.15	Put		7,547.29000	7.54729	8,098,300	13.19	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Call		2,904.91000	2.90491	2,562,820	13.19	0.00	0	700
R2030	On	06/05/2021	Bond Future	10.74	Call		7,107.52000	7.10752	6,521,700	14.06	0.00	0	0
Total R2030 Option											0.00	0	130,657
Total For R2030											72,274,184.00	800	250,543
R2032	On	07/05/2020	Bond Future			10.12500	88.13538	10.12500	88.13538	10.27	0.00	0	0
R2032	On	06/08/2020	Bond Future			10.31005	89.22323	10.16146	90.12716	16.45	0.00	0	98,755
R2032	On	05/11/2020	Bond Future			10.49070	86.21877	10.33591	87.13558	16.50	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.67930	87.36275	10.51803	88.29221	15.41	0.00	0	0
R2032	On	06/05/2021	Bond Future			10.88574	84.32773	10.71763	85.26909	16.19	0.00	0	0
Total R2032 Future											0.00	0	98,755
R2032	On	06/08/2020	Bond Future	9.91	Call		2,128.64000	2.12864	1,719,110	15.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put		3,688.33000	3.68833	4,182,730	15.78	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.45	Call		1,128.97000	1.12897	864,360	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put		5,642.48000	5.64248	6,281,800	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Put		9,368.17000	9.36817	10,160,060	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call		377.39000	0.37739	265,350	15.48	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put		6,460.14000	6.46014	7,143,180	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call		887.71000	0.88771	666,820	15.48	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call		1,145.48000	1.14548	878,010	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put		5,593.36000	5.59336	6,229,820	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call		1,162.16000	1.16216	891,830	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put		5,544.47000	5.54447	6,178,070	15.48	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put		9,014.24000	9.01424	9,705,820	15.62	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call		1,253.70000	1.25370	1,028,470	15.62	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call		1,037.38000	1.03738	842,760	15.62	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put		7,345.73000	7.34573	7,971,690	15.62	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call		1,764.85000	1.76485	1,474,000	15.62	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call		6,525.71000	6.52571	5,880,140	16.87	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put		5,918.44000	5.91844	6,474,620	15.63	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call		2,409.38000	2.40938	2,046,400	15.64	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put		5,878.72000	5.87872	6,432,550	15.64	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call		2,363.18000	2.36318	2,004,880	15.62	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put		2,394.97000	2.39497	2,682,260	16.74	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put		9,948.17000	9.94817	10,670,360	15.62	0.00	0	0

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			6,563.08000	6.56308	7,152,600	15.62	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			2,078.32000	2.07832	1,751,030	15.62	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			6,179.06000	6.17906	5,549,540	16.74	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			5,958.59000	5.95859	6,517,100	15.62	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			2,239.03000	2.23903	2,510,270	16.87	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			2,386.10000	2.38610	2,025,470	15.63	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			7,756.00000	7.75600	8,359,720	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			2,341.52000	2.34152	2,019,470	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			7,845.00000	7.84500	8,452,410	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			1,797.05000	1.79705	1,531,940	14.61	0.00	0	800
R2032	On	04/02/2021	Bond Future	10.82	Call			5,509.18000	5.50918	4,954,430	15.27	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			3,780.15000	3.78015	4,154,860	15.27	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.62	Call			2,360.14000	2.36014	2,036,250	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			7,800.42000	7.80042	8,405,990	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			2,378.86000	2.37886	2,053,120	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			12,030.89000	12.03089	12,774,030	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			1,135.64000	1.13564	949,320	14.61	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			9,354.91000	9.35491	10,019,260	14.61	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Call			10,062.65000	10.06265	9,363,910	17.23	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Put			2,633.49000	2.63349	2,876,110	17.23	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Call			9,987.80000	9.98780	9,291,160	17.20	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Put			2,658.10000	2.65810	2,902,820	17.20	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Call			10,025.08000	10.02508	9,327,390	17.21	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Put			2,645.62000	2.64562	2,889,290	17.21	0.00	0	0
Total R2032 Option												0.00	0	16,800
Total For R2032												0.00	0	115,555
R2035	On	07/05/2020	Bond Future			10.74000	88.07413	10.74000	88.07413		11.64	0.00	0	0
R2035	On	06/08/2020	Bond Future			10.87684	89.50715	10.75432	90.30164		17.95	2,104,492,110.80	23,512	105,142
R2035	On	05/11/2020	Bond Future			11.06275	86.17520	10.93519	86.98121		18.14	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.26075	87.31813	11.12783	88.13524		16.91	0.00	0	0
R2035	On	06/05/2021	Bond Future			11.46755	83.94935	11.32917	84.77696		17.86	0.00	0	0
Total R2035 Future												2,104,492,110.80	23,512	105,142
R2035	On	06/08/2020	Bond Future	9.67	Put			8,210.34000	8.21034	8,846,970	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			680.82000	0.68082	522,960	16.60	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.93	Put			6,671.50000	6.67150	7,249,490	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			1,032.44000	1.03244	815,940	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			6,727.60000	6.72760	7,308,020	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Call			1,016.85000	1.01685	802,780	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			6,783.94000	6.78394	7,366,780	16.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	9.91	Call			1,001.43000	1.00143	789,780	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			2,126.77000	2.12677	1,769,050	16.76	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			4,147.92000	4.14792	4,584,690	16.76	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.09	Put			12,182.18000	12.18218	12,911,590	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			227.66000	0.22766	162,580	16.60	0.00	0	500
R2035	On	06/08/2020	Bond Future	8.75	Call			106.57000	0.10657	72,460	16.60	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	8.75	Put			14,795.59000	14.79559	15,555,970	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			187.87000	0.18787	132,500	16.60	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	9.00	Put			12,855.82000	12.85582	13,594,940	16.60	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			2,573.53000	2.57353	2,247,910	17.01	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			6,488.07000	6.48807	6,968,460	17.01	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			2,528.31000	2.52831	2,206,620	17.01	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			6,578.93000	6.57893	7,063,250	17.01	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			2,550.86000	2.55086	2,227,200	17.01	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			6,533.40000	6.53340	7,015,750	17.01	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Call			4,991.16000	4.99116	4,541,220	16.34	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			4,915.86000	4.91586	5,283,030	16.34	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.06	Call			2,285.50000	2.28550	2,016,360	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			9,297.90000	9.29790	9,845,870	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			2,248.65000	2.24865	1,982,660	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			9,400.39000	9.40039	9,951,510	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			2,436.96000	2.43696	2,155,100	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			8,895.06000	8.89506	9,430,310	15.97	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			2,267.02000	2.26702	1,999,460	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			9,349.05000	9.34905	9,898,600	15.97	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Put			10,072.26000	10.07226	10,596,380	16.99	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Call			3,110.86000	3.11086	2,807,370	16.99	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.35	Call			9,390.16000	9.39016	8,808,920	18.56	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.35	Put			3,561.16000	3.56116	3,807,530	18.56	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Call			8,176.40000	8.17640	7,631,160	18.12	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Put			3,528.42000	3.52842	3,772,740	18.59	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Put			4,163.38000	4.16338	4,445,750	18.12	0.00	0	793
R2035	On	06/05/2021	Bond Future	11.32	Call			5,864.27000	5.86427	5,408,020	17.49	0.00	0	0
R2035	On	06/05/2021	Bond Future	11.32	Put			5,919.55000	5.91955	6,290,910	17.49	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.36	Call			9,427.95000	9.42795	8,845,680	18.57	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.36	Put			3,544.90000	3.54490	3,790,240	18.57	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Call			9,465.47000	9.46547	8,882,180	18.59	0.00	0	0
Total R2035 Option												0.00	0	32,940
Total For R2035											2,104,492,110.80	23,512	138,082	

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	07/05/2020			10.98000	83.54892	10.98000	83.54892		12.25	0.00	0	0
R2037	On	06/08/2020			11.12551	80.63922	10.97695	81.58844		20.15	0.00	0	87,884
R2037	On	05/11/2020			11.30599	81.67636	11.15155	82.63895		19.30	0.00	0	0
R2037	On	04/02/2021			11.49781	78.50375	11.33705	79.47955		18.99	0.00	0	0
R2037	On	06/05/2021			11.70665	79.50496	11.53930	80.49324		19.00	0.00	0	0
Total R2037 Future											0.00	0	87,884
R2037	On	06/08/2020	9.87	Call			708.94000	0.70894	524,390	18.73	0.00	0	0
R2037	On	06/08/2020	9.87	Put			8,351.54000	8.35154	9,116,210	18.73	0.00	0	0
R2037	On	06/08/2020	9.88	Call			720.56000	0.72056	533,650	18.73	0.00	0	0
R2037	On	06/08/2020	9.88	Put			8,289.34000	8.28934	9,051,650	18.73	0.00	0	0
R2037	On	06/08/2020	9.86	Call			697.46000	0.69746	515,260	18.73	0.00	0	0
R2037	On	06/08/2020	9.86	Put			8,413.96000	8.41396	9,180,980	18.73	0.00	0	0
R2037	On	05/11/2020	10.18	Call			1,873.30000	1.87330	1,572,040	18.14	0.00	0	0
R2037	On	05/11/2020	10.18	Put			8,357.30000	8.35730	9,018,630	18.14	0.00	0	0
R2037	On	05/11/2020	10.19	Call			1,891.48000	1.89148	1,588,080	18.14	0.00	0	0
R2037	On	05/11/2020	10.19	Put			8,304.77000	8.30477	8,963,960	18.14	0.00	0	0
R2037	On	05/11/2020	10.17	Call			1,855.23000	1.85523	1,556,100	18.14	0.00	0	0
R2037	On	05/11/2020	10.17	Put			8,410.03000	8.41003	9,073,490	18.14	0.00	0	0
R2037	On	04/02/2021	10.85	Call			3,642.82000	3.64282	3,207,990	18.05	0.00	0	0
R2037	On	04/02/2021	10.85	Put			6,715.17000	6.71517	7,256,140	18.05	0.00	0	72
R2037	On	04/02/2021	10.35	Call			2,524.07000	2.52407	2,186,660	17.95	0.00	0	0
R2037	On	04/02/2021	10.28	Call			2,390.64000	2.39064	2,066,260	17.95	0.00	0	0
R2037	On	04/02/2021	10.28	Put			9,293.12000	9.29312	9,944,540	17.95	0.00	0	0
R2037	On	04/02/2021	10.29	Call			2,409.41000	2.40941	2,083,180	17.95	0.00	0	0
R2037	On	04/02/2021	10.48	Call			2,784.51000	2.78451	2,422,510	17.95	0.00	0	240
R2037	On	04/02/2021	13.73	Call			13,902.35000	13.90235	13,053,250	20.60	0.00	0	0
R2037	On	04/02/2021	13.73	Put			1,101.69000	1.10169	1,228,390	20.60	0.00	0	300
R2037	On	04/02/2021	10.29	Put			9,242.41000	9.24241	9,891,980	17.95	0.00	0	0
R2037	On	04/02/2021	10.27	Call			2,371.96000	2.37196	2,049,430	17.95	0.00	0	0
R2037	On	04/02/2021	10.27	Put			9,344.01000	9.34401	9,997,280	17.95	0.00	0	0
R2037	On	04/02/2021	10.35	Put			8,941.92000	8.94192	9,580,310	17.95	0.00	0	72
R2037	On	04/02/2021	9.65	Put			12,851.98000	12.85198	13,611,370	17.95	0.00	0	0
R2037	On	04/02/2021	9.65	Call			1,397.69000	1.39769	1,181,280	17.95	0.00	0	72
R2037	On	04/02/2021	11.97	Put			3,478.44000	3.47844	3,810,470	19.23	0.00	0	0
R2037	On	04/02/2021	11.97	Call			7,216.06000	7.21606	6,572,290	19.23	0.00	0	300
R2037	On	04/02/2021	11.90	Call			6,966.42000	6.96642	6,334,050	19.15	0.00	0	0
R2037	On	04/02/2021	11.90	Put			3,628.66000	3.62866	3,972,090	19.15	0.00	0	240
R2037	On	04/02/2021	10.48	Put			8,313.12000	8.31312	8,926,920	17.95	0.00	0	0
R2037	On	06/05/2021	12.43	Call			8,888.90000	8.88890	8,217,810	19.49	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
R2037	On	06/05/2021	Bond Future	12.43	Put		3,842.21000	3.84221	4,159,400	19.49	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Call		8,924.64000	8.92464	8,252,280	19.50	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Put		3,824.17000	3.82417	4,140,090	19.50	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Call		8,852.91000	8.85291	8,183,090	19.47	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Put		3,860.05000	3.86005	4,178,510	19.47	0.00	0	0
Total R2037 Option											0.00	0	1,296
Total For R2037											0.00	0	89,180
R2040	On	07/05/2020	Bond Future			11.11000	85.75212	11.11000	85.75212	12.91	0.00	0	0
R2040	On	06/08/2020	Bond Future			11.26310	82.57335	11.14045	83.40099	20.44	0.00	0	52,528
R2040	On	05/11/2020	Bond Future			11.44194	83.63548	11.31434	84.47498	19.64	0.00	0	0
R2040	On	04/02/2021	Bond Future			11.63198	80.23859	11.49906	81.08973	19.32	0.00	0	0
R2040	On	06/05/2021	Bond Future			11.83826	81.26199	11.69981	82.12395	19.33	0.00	0	0
Total R2040 Future											0.00	0	52,528
R2040	On	06/08/2020	Bond Future	9.57	Put		12,173.48000	12.17348	12,923,320	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put		4,560.09000	4.56009	5,025,680	19.05	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.02	Put		8,880.14000	8.88014	9,552,200	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call		2,300.68000	2.30068	1,919,850	19.19	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put		4,315.19000	4.31519	4,762,000	19.19	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call		3,718.44000	3.71844	3,217,390	20.08	0.00	0	0
R2040	On	06/08/2020	Bond Future	11.26	Put		2,911.55000	2.91155	3,238,140	20.08	0.00	0	517
R2040	On	06/08/2020	Bond Future	10.04	Put		8,745.31000	8.74531	9,413,110	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call		656.48000	0.65648	500,900	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call		278.26000	0.27826	200,460	18.67	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put		8,545.04000	8.54504	9,206,310	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call		715.52000	0.71552	549,150	18.67	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.79	Call		2,119.62000	2.11962	1,757,570	19.05	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call		667.98000	0.66798	510,280	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put		8,812.60000	8.81260	9,482,540	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call		679.63000	0.67963	519,790	18.67	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Put		5,620.52000	5.62052	6,058,560	18.64	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Put		10,830.76000	10.83076	11,468,440	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call		1,837.79000	1.83779	1,577,530	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call		1,675.33000	1.67533	1,432,130	18.28	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call		5,930.07000	5.93007	5,389,980	19.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put		3,434.81000	3.43481	3,734,220	19.58	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put		14,325.58000	14.32558	15,039,620	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call		711.05000	0.71105	585,590	18.28	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.30	Put		9,001.85000	9.00185	9,584,920	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call		1,305.95000	1.30595	1,104,130	18.28	0.00	0	2,230

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	11.50	Call			5,189.71000	5.18971	4,686,260	19.35	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			3,972.83000	3.97283	4,308,880	19.35	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			1,819.22000	1.81922	1,560,880	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			8,944.43000	8.94443	9,525,590	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Call			3,491.51000	3.49151	3,090,050	18.64	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	9.73	Put			12,650.17000	12.65017	13,331,600	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			951.61000	0.95161	793,540	18.28	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			9,410.21000	9.41021	10,006,510	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			8,887.25000	8.88725	9,466,490	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			1,800.79000	1.80079	1,544,360	18.28	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			1,762.96000	1.76296	1,537,640	18.18	0.00	0	800
R2040	On	04/02/2021	Bond Future	11.74	Call			6,064.60000	6.06460	5,554,030	19.05	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			9,863.60000	9.86360	10,433,510	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Call			2,340.83000	2.34083	2,062,920	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			5,021.14000	5.02114	5,389,550	18.86	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			15,272.65000	15.27265	15,968,490	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			1,089.01000	1.08901	933,710	18.18	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			11,913.29000	11.91329	12,539,110	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			5,477.21000	5.47721	4,994,480	18.86	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			9,974.01000	9.97401	10,547,240	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			4,532.42000	4.53242	4,872,990	19.05	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call			2,360.08000	2.36008	2,080,510	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			9,918.70000	9.91870	10,490,270	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			2,379.44000	2.37944	2,098,210	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Put			15,856.71000	15.85671	16,562,470	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			1,001.98000	1.00198	856,600	18.18	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			10,886.59000	10.88659	11,485,850	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			2,046.85000	2.04685	1,794,970	18.18	0.00	0	500
R2040	On	06/05/2021	Bond Future	12.42	Put			4,267.22000	4.26722	4,556,040	19.49	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Call			8,626.09000	8.62609	8,051,770	19.50	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Put			4,245.77000	4.24577	4,533,410	19.50	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Call			8,661.68000	8.66168	8,086,180	19.51	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Put			4,224.12000	4.22412	4,510,580	19.51	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Call			8,590.24000	8.59024	8,017,100	19.49	0.00	0	0
Total R2040 Option												0.00	0	33,815
Total For R2040												0.00	0	86,343
R2044	On	07/05/2020	Bond Future			11.18000	82.33365	11.18000	82.33365		13.46	0.00	0	0
R2044	On	06/08/2020	Bond Future			11.30580	79.38337	11.19344	80.14328		21.39	0.00	0	84,636
R2044	On	05/11/2020	Bond Future			11.47847	80.40456	11.36154	81.17544		20.53	0.00	0	0

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 04/02/2021 Bond Future			11.66178	77.09006	11.53995	77.87160		20.20	0.00	0	0
R2044 On 06/05/2021 Bond Future			11.86043	78.07329	11.73348	78.86482		20.18	0.00	0	0
Total R2044 Future									0.00	0	84,636
R2044 On 06/08/2020 Bond Future	11.09	Call			2,858.92000	2.85892	2,452,490	20.09	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.87	Put			10,428.63000	10.42863	11,078,780	19.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.01	Put			17,680.24000	17.68024	18,418,980	19.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Put			14,536.14000	14.53614	15,251,020	19.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Call			155.60000	0.15560	110,570	19.58	0.00	0	602
R2044 On 06/08/2020 Bond Future	9.98	Put			9,626.01000	9.62601	10,256,810	19.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Call			561.34000	0.56134	432,230	19.58	0.00	0	602
R2044 On 06/08/2020 Bond Future	9.87	Call			457.42000	0.45742	347,660	19.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	11.09	Put			3,569.61000	3.56961	3,923,090	20.09	0.00	0	602
R2044 On 06/08/2020 Bond Future	9.86	Put			10,503.16000	10.50316	11,154,970	19.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Call			448.78000	0.44878	340,680	19.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Put			10,354.37000	10.35437	11,002,830	19.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Call			466.20000	0.46620	354,750	19.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Put			4,175.49000	4.17549	4,574,030	19.79	0.00	0	140
R2044 On 06/08/2020 Bond Future	10.93	Call			2,344.05000	2.34405	1,982,680	19.79	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.66	Call			301.29000	0.30129	223,050	19.58	0.00	0	140
R2044 On 06/08/2020 Bond Future	9.66	Put			12,046.18000	12.04618	12,727,850	19.58	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.01	Call			64.92000	0.06492	43,750	19.58	0.00	0	140
R2044 On 05/11/2020 Bond Future	11.06	Call			3,567.59000	3.56759	3,190,790	19.58	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.17	Call			3,921.00000	3.92100	3,522,650	19.76	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.17	Put			5,212.23000	5.21223	5,584,760	19.76	0.00	0	1,815
R2044 On 05/11/2020 Bond Future	11.43	Call			4,804.46000	4.80446	4,357,630	20.13	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.43	Put			4,351.55000	4.35155	4,675,600	20.13	0.00	0	1,815
R2044 On 05/11/2020 Bond Future	9.72	Put			13,231.29000	13.23129	13,862,820	19.13	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.97	Put			11,463.23000	11.46323	12,057,930	19.13	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.97	Call			1,198.81000	1.19881	1,022,630	19.13	0.00	0	568
R2044 On 05/11/2020 Bond Future	8.87	Put			20,312.16000	20.31216	21,032,130	19.13	0.00	0	0
R2044 On 05/11/2020 Bond Future	8.87	Call			258.39000	0.25839	207,480	19.13	0.00	0	1,815
R2044 On 05/11/2020 Bond Future	10.02	Put			11,127.53000	11.12753	11,714,340	19.13	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.34	Call			531.54000	0.53154	438,870	19.13	0.00	0	525
R2044 On 05/11/2020 Bond Future	9.29	Put			16,612.85000	16.61285	17,296,330	19.13	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.29	Call			494.70000	0.49470	407,300	19.13	0.00	0	568
R2044 On 05/11/2020 Bond Future	9.96	Put			11,531.09000	11.53109	12,127,350	19.13	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.96	Call			1,184.92000	1.18492	1,010,300	19.13	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.38	Call			4,629.64000	4.62964	4,191,850	20.06	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.72	Call			885.34000	0.88534	745,990	19.13	0.00	0	1,815

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	10.35	Call			1,816.08000	1.81608	1,576,080	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			9,063.70000	9.06370	9,594,580	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			1,834.75000	1.83475	1,592,970	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			9,005.29000	9.00529	9,534,390	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			1,797.53000	1.79753	1,559,310	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			1,270.01000	1.27001	1,085,940	19.13	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.06	Put			5,616.77000	5.61677	6,010,850	19.58	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			10,994.94000	10.99494	11,578,540	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			1,299.32000	1.29932	1,112,040	19.13	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			16,198.09000	16.19809	16,876,300	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			9,122.35000	9.12235	9,655,010	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			4,507.07000	4.50707	4,840,160	20.06	0.00	0	568
R2044	On	04/02/2021	Bond Future	10.04	Put			12,499.80000	12.49980	13,081,810	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			1,654.17000	1.65417	1,454,640	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			7,972.65000	7.97265	8,432,290	19.02	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			2,069.18000	2.06918	1,833,430	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			10,936.48000	10.93648	11,482,270	19.02	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			15,138.63000	15.13863	15,770,420	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			1,139.51000	1.13951	989,760	19.02	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Put			10,523.20000	10.52320	11,058,450	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			2,215.34000	2.21534	1,967,530	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			10,465.03000	10.46503	10,998,760	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			2,178.19000	2.17819	1,933,410	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			10,581.59000	10.58159	11,118,350	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			3,207.28000	3.20728	2,885,380	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			2,196.71000	2.19671	1,950,420	19.02	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Put			4,322.11000	4.32211	4,585,220	20.38	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Call			8,589.43000	8.58943	8,059,940	20.39	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Put			4,300.43000	4.30043	4,562,470	20.39	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Call			8,518.58000	8.51858	7,991,250	20.37	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Put			4,343.60000	4.34360	4,607,800	20.37	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Call			8,554.14000	8.55414	8,025,720	20.38	0.00	0	0
Total R2044 Option												0.00	0	15,795
Total For R2044												0.00	0	100,431
R2048	On	07/05/2020	Bond Future			11.17500	81.07715	11.17500	81.07715		13.87	0.00	0	0
R2048	On	06/08/2020	Bond Future			11.28566	82.53777	11.17319	83.31178		20.66	0.00	0	82,395
R2048	On	05/11/2020	Bond Future			11.45822	79.17968	11.34104	79.96484		20.97	0.00	0	0
R2048	On	04/02/2021	Bond Future			11.64142	80.23003	11.51920	81.02603		19.48	0.00	0	0
R2048	On	06/05/2021	Bond Future			11.83131	76.83408	11.70394	77.64026		20.60	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2048 Future										0.00	0	82,395
R2048 On 06/08/2020 Bond Future	9.00	Call			55.18000	0.05518	36,630	18.81		0.00	0	3,000
R2048 On 06/08/2020 Bond Future	9.00	Put			18,128.03000	18.12803	18,883,490	18.81		0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			108.57000	0.10857	75,110	18.81		0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.25	Put			15,755.46000	15.75546	16,496,010	18.81		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			8,254.79000	8.25479	8,858,850	18.81		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			787.17000	0.78717	617,220	18.81		0.00	0	0
R2048 On 06/08/2020 Bond Future	12.25	Put			1,025.98000	1.02598	1,143,030	21.66		0.00	0	0
R2048 On 06/08/2020 Bond Future	12.25	Call			7,915.88000	7.91588	7,258,920	21.66		0.00	0	814
R2048 On 06/08/2020 Bond Future	11.80	Put			1,664.34000	1.66434	1,851,360	20.74		0.00	0	0
R2048 On 06/08/2020 Bond Future	11.80	Call			5,811.60000	5.81160	5,224,610	20.74		0.00	0	470
R2048 On 06/08/2020 Bond Future	11.10	Put			3,466.41000	3.46641	3,820,270	19.36		0.00	0	0
R2048 On 06/08/2020 Bond Future	11.10	Call			2,955.38000	2.95538	2,535,230	19.36		0.00	0	470
R2048 On 06/08/2020 Bond Future	12.75	Put			627.53000	0.62753	696,300	22.99		0.00	0	0
R2048 On 06/08/2020 Bond Future	12.75	Call			10,357.35000	10.35735	9,652,110	22.99		0.00	0	814
R2048 On 06/08/2020 Bond Future	10.35	Put			7,147.66000	7.14766	7,711,530	18.81		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.35	Call			1,044.12000	1.04412	833,980	18.81		0.00	0	640
R2048 On 06/08/2020 Bond Future	11.85	Put			1,574.80000	1.57480	1,752,590	20.82		0.00	0	0
R2048 On 06/08/2020 Bond Future	11.85	Call			6,036.05000	6.03605	5,439,830	20.82		0.00	0	0
R2048 On 06/08/2020 Bond Future	11.15	Put			3,299.14000	3.29914	3,638,810	19.49		0.00	0	0
R2048 On 06/08/2020 Bond Future	11.15	Call			3,137.85000	3.13785	2,703,510	19.49		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.85	Put			4,449.67000	4.44967	4,876,650	18.93		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.85	Call			2,148.08000	2.14808	1,801,050	18.93		0.00	0	640
R2048 On 06/08/2020 Bond Future	10.20	Put			8,119.88000	8.11988	8,719,430	18.81		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			814.70000	0.81470	640,240	18.81		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			8,187.19000	8.18719	8,789,000	18.81		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Call			800.85000	0.80085	628,650	18.81		0.00	0	0
R2048 On 05/11/2020 Bond Future	11.00	Put			5,810.05000	5.81005	6,220,750	19.88		0.00	0	0
R2048 On 05/11/2020 Bond Future	11.00	Call			3,442.07000	3.44207	3,067,610	19.88		0.00	0	800
R2048 On 05/11/2020 Bond Future	10.00	Put			11,338.39000	11.33839	11,940,080	19.49		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.00	Call			1,241.89000	1.24189	1,058,420	19.49		0.00	0	800
R2048 On 05/11/2020 Bond Future	10.04	Call			1,301.42000	1.30142	1,111,320	19.49		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Put			11,064.24000	11.06424	11,659,300	19.49		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			1,271.41000	1.27141	1,084,640	19.49		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			11,200.80000	11.20080	11,799,190	19.49		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			1,286.36000	1.28636	1,097,920	19.49		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			11,132.39000	11.13239	11,729,110	19.49		0.00	0	0
R2048 On 04/02/2021 Bond Future	10.48	Call			2,429.55000	2.42955	2,161,290	18.32		0.00	0	0
R2048 On 04/02/2021 Bond Future	10.48	Put			9,842.40000	9.84240	10,370,140	18.32		0.00	0	0

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	04/02/2021	Bond Future	10.46	Call		2,389.01000	2.38901	2,123,980	18.32	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put		9,956.77000	9.95677	10,487,740	18.32	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call		2,409.22000	2.40922	2,142,580	18.32	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put		9,899.46000	9.89946	10,428,820	18.32	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Call		8,350.15000	8.35015	7,818,960	20.69	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Put		4,472.85000	4.47285	4,747,840	20.69	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Call		8,385.49000	8.38549	7,853,170	20.70	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Put		4,450.10000	4.45010	4,723,960	20.70	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Call		8,420.85000	8.42085	7,887,410	20.71	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Put		4,427.46000	4.42746	4,700,200	20.71	0.00	0	0
Total R2048 Option											0.00	0	29,088
Total For R2048											0.00	0	111,483
R208	On	07/05/2020	Bond Future			3.95000	103.18128	3.95000	103.18128	0.22	0.00	0	0
R208	On	06/08/2020	Bond Future			3.59897	104.42280	3.62553	104.40597	0.46	0.00	0	28,952
R208	On	05/11/2020	Bond Future			2.54950	102.36682	2.58914	102.35130	0.22	0.00	0	0
Total R208 Future											0.00	0	28,952
R208	On	06/08/2020	Bond Future	5.56	Call		1,212.53000	1.21253	1,229,360	0.68	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put		0.02000	0.00002	0,020	0.68	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call		1,218.73000	1.21873	1,235,550	0.68	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put		0.02000	0.00002	0,010	0.68	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call		1,206.34000	1.20634	1,223,160	0.68	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put		0.03000	0.00003	0,020	0.68	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call		850.53000	0.85053	866,050	0.30	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.30	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call		854.38000	0.85438	869,900	0.30	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.30	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call		846.68000	0.84668	862,200	0.30	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.30	0.00	0	0
Total R208 Option											0.00	0	0
Total For R208											0.00	0	28,952
R209	On	07/05/2020	Bond Future			10.75000	66.77503	10.75000	66.77503	12.61	0.00	0	0
R209	On	06/08/2020	Bond Future			10.87258	67.87876	10.74509	68.58326	21.71	0.00	0	64,100
R209	On	05/11/2020	Bond Future			11.03974	65.60630	10.90747	66.32081	21.63	0.00	0	0
R209	On	04/02/2021	Bond Future			11.21287	66.47677	11.07565	67.20114	20.35	0.00	0	0
R209	On	06/05/2021	Bond Future			11.39980	64.18128	11.25740	64.91489	21.39	0.00	0	0
Total R209 Future											0.00	0	64,100
R209	On	06/08/2020	Bond Future	5.56	Call		0.01000	0.00001	0,000	21.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put		40,841.41000	40.84141	41,545,900	21.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call		0.01000	0.00001	0,000	21.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2020	Bond Future	5.57	Put			40,733.08000	40.73308	41,437,570	21.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.01000	0.00001	0,000	21.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			40,949.89000	40.94989	41,654,380	21.05	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			1,958.73000	1.95873	1,703,940	20.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			7,122.67000	7.12267	7,582,390	20.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			1,975.75000	1.97575	1,719,400	20.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			7,078.97000	7.07897	7,537,130	20.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			1,941.80000	1.94180	1,688,580	20.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			7,166.53000	7.16653	7,627,820	20.82	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			2,445.69000	2.44569	2,177,230	19.44	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			7,894.88000	7.89488	8,350,790	19.44	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			2,463.17000	2.46317	2,193,360	19.44	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			7,852.61000	7.85261	8,307,170	19.44	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			2,428.29000	2.42829	2,161,190	19.44	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			7,937.30000	7.93730	8,394,570	19.44	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Call			8,187.12000	8.18712	7,676,340	22.05	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Put			3,411.33000	3.41133	3,634,160	22.05	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Call			8,218.40000	8.21840	7,706,740	22.06	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Put			3,396.25000	3.39625	3,618,200	22.06	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Call			8,155.87000	8.15587	7,645,960	22.03	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Put			3,426.48000	3.42648	3,650,180	22.03	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	64,100
R210	On	07/05/2020	Bond Future			184.19731	184.19731	184.19731	184.19731			0.00	0	0
R210	On	06/08/2020	Bond Future			186.24352	186.24352	186.18665	186.18665			0.00	0	1,929
R210	On	05/11/2020	Bond Future			185.96515	185.96515	185.91039	185.91039			0.00	0	0
R210	On	04/02/2021	Bond Future			188.47198	188.47198	188.41738	188.41738			0.00	0	0
R210	On	06/05/2021	Bond Future			188.17425	188.17425	188.11916	188.11916			0.00	0	0
Total R210 Future												0.00	0	1,929
Total For R210												0.00	0	1,929
R212	On	07/05/2020	Bond Future			166.06139	166.06139	166.06139	166.06139			0.00	0	0
R212	On	06/08/2020	Bond Future			165.38230	165.38230	165.49152	165.49152			0.00	0	6,744
R212	On	05/11/2020	Bond Future			167.54172	167.54172	167.65483	167.65483			0.00	0	0
R212	On	04/02/2021	Bond Future			167.47843	167.47843	167.59393	167.59393			0.00	0	0
R212	On	06/05/2021	Bond Future			169.65089	169.65089	169.76805	169.76805			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			9.87000	82.57449	9.87000	82.57449		9.65	0.00	0	0
R213	On	06/08/2020	Bond Future			10.03071	83.67603	9.89252	84.44949		16.34	0.00	0	14,286

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2020	Bond Future			10.20365	81.21543	10.05977	82.00003		16.23	0.00	0	0
R213	On	04/02/2021	Bond Future			10.38824	82.29215	10.23829	83.08760		15.23	0.00	0	0
R213	On	06/05/2021	Bond Future			10.58373	79.80602	10.42758	80.61164		15.94	0.00	0	0
Total R213 Future												0.00	0	14,286
R213	On	06/08/2020	Bond Future	9.31	Put			4,698.38000	4.69838	5,201,820	15.73	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			1,293.15000	1.29315	1,028,160	15.73	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			4,782.65000	4.78265	5,291,120	15.73	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			1,310.41000	1.31041	1,042,910	15.73	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			4,740.40000	4.74040	5,246,360	15.73	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			1,327.84000	1.32784	1,057,820	15.73	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			5,117.59000	5.11759	5,567,150	15.61	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			2,505.95000	2.50595	2,168,960	15.61	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			5,082.27000	5.08227	5,529,880	15.61	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			2,527.97000	2.52797	2,189,040	15.61	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			5,047.11000	5.04711	5,492,780	15.61	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			2,484.04000	2.48404	2,149,000	15.61	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			2,325.39000	2.32539	2,034,990	14.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			7,028.82000	7.02882	7,533,870	14.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			2,343.16000	2.34316	2,051,180	14.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			6,989.06000	6.98906	7,492,530	14.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			2,361.02000	2.36102	2,067,470	14.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			6,949.45000	6.94945	7,451,350	14.53	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Put			2,373.83000	2.37383	2,573,600	17.04	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Call			9,534.93000	9.53493	8,930,800	17.01	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Put			2,395.37000	2.39537	2,596,860	17.01	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Call			9,569.96000	9.56996	8,964,960	17.03	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Put			2,384.58000	2.38458	2,585,200	17.03	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Call			9,604.99000	9.60499	8,999,140	17.04	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	14,286
R214	On	07/05/2020	Bond Future			10.99000	64.83755	10.99000	64.83755		13.44	0.00	0	0
R214	On	06/08/2020	Bond Future			11.10698	65.92796	10.98445	66.61698		23.02	0.00	0	22,161
R214	On	05/11/2020	Bond Future			11.27098	63.49248	11.14379	64.19123		23.00	0.00	0	0
R214	On	04/02/2021	Bond Future			11.44443	64.33452	11.31226	65.04294		21.60	0.00	0	0
R214	On	06/05/2021	Bond Future			11.62409	61.87213	11.48688	62.58960		22.77	0.00	0	0
Total R214 Future												0.00	0	22,161
R214	On	06/08/2020	Bond Future	9.98	Call			932.23000	0.93223	749,350	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			7,066.45000	7.06645	7,572,590	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			945.25000	0.94525	760,490	22.29	0.00	0	0

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	9.99	Put			7,013.85000	7.01385	7,518,110	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			919.34000	0.91934	738,330	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			7,119.28000	7.11928	7,627,290	22.29	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			2,030.48000	2.03048	1,777,210	22.13	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			7,316.43000	7.31643	7,761,910	22.13	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			2,048.11000	2.04811	1,793,300	22.13	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			7,271.07000	7.27107	7,715,010	22.13	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			2,012.93000	2.01293	1,761,200	22.13	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			7,361.97000	7.36197	7,808,990	22.13	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			2,473.39000	2.47339	2,211,220	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			8,237.21000	8.23721	8,683,460	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			2,491.23000	2.49123	2,227,730	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			8,192.78000	8.19278	8,637,700	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			2,455.62000	2.45562	2,194,780	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			8,281.79000	8.28179	8,729,370	20.63	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Call			7,708.16000	7.70816	7,224,400	23.10	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Put			3,836.86000	3.83686	4,070,570	23.10	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Call			7,738.88000	7.73888	7,254,220	23.11	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Put			3,820.14000	3.82014	4,052,950	23.11	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Call			7,677.69000	7.67769	7,194,830	23.08	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Put			3,853.90000	3.85390	4,088,510	23.08	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	22,161
Total for Bond												2,176,766,294.80	24,312	1,231,405
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

Contract 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 ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 Price Contribution										0.00	0	0
GOVI On 06/08/2020 GOVI			692.65300	692.65300	698.17200	698.17200				20,779,590.00	3	1,041
GOVI On 05/11/2020 GOVI			701.57600	701.57600	707.19700	707.19700				0.00	0	0
GOVI On 04/02/2021 GOVI			710.85200	710.85200	716.55900	716.55900				0.00	0	0
GOVI On 06/05/2021 GOVI			719.90400	719.90400	725.68600	725.68600				0.00	0	0
Total GOVI Future										20,779,590.00	3	1,041
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			299,580.00000	29.95800	354,770,000			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			299,680.00000	29.96800	354,870,000			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			299,480.00000	29.94800	354,670,000			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			306,430.00000	30.64300	362,640,000			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			306,530.00000	30.65300	362,740,000			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			306,330.00000	30.63300	362,540,000			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			343,910.00000	34.39100	400,980,000			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			344,010.00000	34.40100	401,080,000			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			343,810.00000	34.38100	400,880,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.67	Call			470,160.00000	47.01600	412,340,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.68	Call			470,060.00000	47.00600	412,240,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.69	Call			469,960.00000	46.99600	412,140,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										20,779,590.00	3	1,041
Total for GOVI										20,779,590.00	3	1,041
AL37 On 06/08/2020 Index Future			720.34300	720.34300	724.68000	724.68000				0.00	0	0
AL37 On 05/11/2020 Index Future			729.62300	729.62300	734.04800	734.04800				0.00	0	0
AL37 On 04/02/2021 Index Future			739.27000	739.27000	743.76500	743.76500				0.00	0	0
AL37 On 06/05/2021 Index Future			748.68400	748.68400	753.23800	753.23800				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	06/08/2020			793.17700	793.17700	800.37900	800.37900			0.00	0	0
AL7T	On	05/11/2020			803.39500	803.39500	810.72500	810.72500			0.00	0	0
AL7T	On	04/02/2021			814.01700	814.01700	821.45700	821.45700			0.00	0	0
AL7T	On	06/05/2021			824.38300	824.38300	831.92000	831.92000			0.00	0	0
Total AL7T Future											0.00	0	0
Total For AL7T											0.00	0	0
ALBI	On	06/08/2020			700.60200	700.60200	706.19200	706.19200			0.00	0	209
ALBI	On	05/11/2020			709.62800	709.62800	715.32100	715.32100			0.00	0	0
ALBI	On	04/02/2021			719.01000	719.01000	724.79000	724.79000			0.00	0	0
ALBI	On	06/05/2021			728.16600	728.16600	734.02100	734.02100			0.00	0	0
Total ALBI Future											0.00	0	209
Total For ALBI											0.00	0	209
IGOV	On	06/08/2020			257.49900	257.49900	258.55100	258.55100			0.00	0	587
IGOV	On	05/11/2020			260.88000	260.88000	261.95600	261.95600			0.00	0	47
IGOV	On	04/02/2021			264.39100	264.39100	265.48600	265.48600			0.00	0	0
IGOV	On	06/05/2021			267.81900	267.81900	268.92900	268.92900			0.00	0	0
Total IGOV Future											0.00	0	634
Total For IGOV											0.00	0	634
Total for Index											0.00	0	843
5Y STN	On	21/12/2021			91.18000	91.18000	91.24000	91.24000			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 :											2,197,545,884.80	24,315	1,233,340
AA06	On	15/04/2021				100.00000	0.00000	100.00000			0.00	0	500,000,000
Total AA06 SPOT											0.00	0	500,000,000
Total For AA06											0.00	0	500,000,000
AA06/JI	On	15/04/2021			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			6.05000	103.77893	6.05000	103.76203			0.00	0	0
Total AA07 SPOT											0.00	0	0
Total For AA07											0.00	0	0
AB01/R	On	24/11/2020			10.00000	105.27900	10.00000	105.25200			0.00	0	0
Total AB01/R186 SPOT											0.00	0	0
Total For AB01/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
AB018L On 04/09/2020 Spot Bond			11.37000	102.08895	11.37000	102.05823				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	102.27039	11.81000	102.23851				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	52.37856	100.00000	52.26327				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	45.68885	100.00000	45.58717				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

Contract 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 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
ABC12L On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				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			4.70000	4.70000	4.70000	4.70000				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1L On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1:On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1:On 11/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1:On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1:On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2:On 30/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2:On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2:On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	1,610,000,000
Total ABFN23 SPOT										0.00	0	1,610,000,000
Total For ABFN23										0.00	0	1,610,000,000
ABFN2:On 17/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2:On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2:On 17/10/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2:On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2:On 29/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2:On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3:On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3:On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3:On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3:On 15/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3:On 07/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3:On 07/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3:On 23/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN38 SPOT										0.00	0	0

Contract 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 ABFN38										0.00	0	0
ABFN3 On 16/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4 On 16/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4 On 14/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4 On 14/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4 On 14/10/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	250,000,000
Total ABJ01 SPOT										0.00	0	250,000,000
Total For ABJ01										0.00	0	250,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.78000	5.78000	5.78000	5.78000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	117.57340	100.00000	117.23404				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			5.50000	5.50000	5.50000	5.50000				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	41.73450	100.00000	41.62923				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			8.59500	8.59500	8.59500	8.59500				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.20863	100.00000	13.17549				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.01000	208.80858	4.01000	208.72125				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			4.79500	4.79500	4.79500	4.79500				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	5.00000				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			4.70500	4.70500	4.70500	4.70500				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			6.89000	6.89000	6.89000	6.89000				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN79 On 21/12/2026 Spot Bond			9.18500	9.18500	9.18500	9.18500				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			5.55000	5.55000	5.55000	5.55000				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.73000	9.73000	9.73000	9.73000				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			5.30000	104.49285	5.30000	104.47791				0.00	0	1,240,000,000
Total ABS11 SPOT										0.00	0	1,240,000,000
Total For ABS11										0.00	0	1,240,000,000
ABS12 On 14/05/2020 Spot Bond			5.48000	100.00000	5.48000	99.98499				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	100.00000	9.20000	99.97480				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			6.25500	106.33691	6.25500	106.31891				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			5.60500	101.81995	5.60500	101.80474				0.00	0	500,000,000
Total ABS14 SPOT										0.00	0	500,000,000
Total For ABS14										0.00	0	500,000,000
ABS15 On 11/11/2022 Spot Bond			5.71000	109.37411	5.71000	109.35738			292,352,000,000.00		51,200,000	12,800,000
Total ABS15 SPOT									292,352,000,000.00		51,200,000	12,800,000
Total For ABS15									292,352,000,000.00		51,200,000	12,800,000
ABS16 On 11/11/2025 Spot Bond			8.18000	109.72700	8.18000	109.70309				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			8.53000	111.56416	8.53000	111.53883				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			6.13000	112.42919	6.13000	112.41074				0.00	0	0
Total ABS18 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 ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			4.60000	103.86439	4.60000	103.85132				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.88000	101.12786	8.88000	101.10398				0.00	0	0
Total ABS7 SPOT										0.00	0	0
Total For ABS7										0.00	0	0
ABS7/ROn 11/09/2026 Spot Bond			100.00000	10.67243	100.00000	10.64894				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			3.73000	3.73000	3.73000	3.73000				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			2.78000	164.73495	2.78000	164.67145				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
ABT02U On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABT04U On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			10.63000	10.63000	10.63000	10.63000				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1U On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08U On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL127On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI01 SPOT										0.00	0	0

Contract 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 AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	1,400,000,000	700,000,000
Total AGL03 SPOT										0.00	1,400,000,000	700,000,000
Total For AGL03										0.00	1,400,000,000	700,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	5,800,000,000	2,900,000,000
Total AGT02 SPOT										0.00	5,800,000,000	2,900,000,000
Total For AGT02										0.00	5,800,000,000	2,900,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A:On 18/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B:On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B:On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C:On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C:On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A:On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A:On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A:On 21/08/2023 Spot Bond			6.93000	110.68172	6.93000	110.66101				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	0.00000				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C:On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF5D On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A:On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL1A:On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1B:On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
Total AHY2U SPOT										0.00	0	4,160,827,741
Total For AHY2U										0.00	0	4,160,827,741
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			7.01000	112.73685	7.01000	112.71563				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			6.58000	113.57927	6.58000	113.55908				0.00	0	0
Total AIR04 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 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			11.60500	95.20238	11.60500	95.17288				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			5.43000	170.16256	5.43000	170.08494				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
AIRT1U On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRT1U SPOT										0.00	0	0
Total For AIRT1U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0

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

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

Contract 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 AS423U										0.00	0	0
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS424U SPOT										0.00	0	0
Total For AS424U										0.00	0	0
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS430U SPOT										0.00	0	0
Total For AS430U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.95500	227.54183	4.95500	227.44094				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.97000	204.09856	4.97000	204.00795				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08L On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08L On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08L On 03/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08L On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09L On 16/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09L On 21/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/01/2022 Spot Bond			3.51000	162.76515	3.51000	162.69918				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14 On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14 On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14 On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14 On 31/01/2022 Spot Bond			3.55500	162.64473	3.55500	162.57863				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15 On 31/03/2028 Spot Bond			5.64000	164.59429	5.64000	164.51832				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ASN160 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 ASN160										0.00	0	0
ASN16 On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16 On 06/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17 On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17 On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17 On 23/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18 On 20/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19 On 31/01/2038 Spot Bond			4.99500	101.26298	4.99500	101.21788				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20-On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20-On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20-On 24/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20-On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21-On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21-On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN25-On 29/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26-On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27-On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27-On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27-On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN28(On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28(On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29(On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31(On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 31/03/2029 Spot Bond			4.90000	4.90000	4.90000	4.90000				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31(On 28/02/2033 Spot Bond			5.10500	5.10500	5.10500	5.10500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ASN335 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 ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			5.10500	99.77983	5.10500	99.73510				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN344 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN346 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN351 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN358 On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN365 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN369 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN373 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39 On 20/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39 On 17/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN40 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN41 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN41 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN42 On 29/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN42 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
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	0.00000				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			6.18000	106.03072	6.18000	106.01308				0.00	0	2,000,000,000
Total BAW19 SPOT										0.00	0	2,000,000,000
Total For BAW19										0.00	0	2,000,000,000
BAW21 On 24/03/2022 Spot Bond			6.01000	106.97892	6.01000	106.96171				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	101.25871	9.30000	101.23370				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW30 SPOT										0.00	0	0

Contract 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 BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			9.17500	9.17500	9.17500	9.17500				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			8.78000	8.78000	8.78000	8.78000				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.24000	11.24000	11.24000	11.24000				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA79 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA79 SPOT										0.00	0	0
Total For BAYA79										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB11On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD11On 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
BAYD21On 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
BAYD31On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U 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 BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BC127 On 08/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BC127 SPOT										0.00	0	0
Total For BC127										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	0.00000				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.18500	8.18500	8.18500	8.18500				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.74968	100.00000	8.73031				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	0.00000				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BDX32 SPOT										0.00	0	0
Total For BDX32										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			7.28000	103.35312	7.28000	103.33296			1,601,600,000,000.00		220,000,000	110,000,000
Total BGL05 SPOT									1,601,600,000,000.00		220,000,000	110,000,000
Total For BGL05									1,601,600,000,000.00		220,000,000	110,000,000
BGL06 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			7.58000	111.07656	7.58000	111.05411				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			7.28000	102.86860	7.28000	102.84864				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	0.00000				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			7.48000	104.87371	7.48000	104.85279				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			6.96000	108.39644	6.96000	108.37606				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	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	0.00000				0.00	0	400,000,000
Total BID07 SPOT										0.00	0	400,000,000
Total For BID07										0.00	0	400,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			6.32000	110.13751	6.32000	110.11868				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID12 SPOT										0.00	0	0

Contract 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 BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	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	0.00000				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0:On 12/10/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0:On 21/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0:On 05/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP0:On 03/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BPPF0:On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total BPPF04 SPOT										0.00	0	200,000,000
Total For BPPF04										0.00	0	200,000,000
BPPF0:On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1:On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1:On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF13 SPOT										0.00	0	220,000,000
Total For BPPF13										0.00	0	220,000,000
BPPF1(On 23/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1(On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1(On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2(On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	400,000,000
Total BPPF20 SPOT										0.00	0	400,000,000
Total For BPPF20										0.00	0	400,000,000
BPPF2(On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0

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
CBL24 On 02/11/2020 Spot Bond					0.00000	0.00000				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			5.98000	105.04323	5.98000	105.02641			7,176,000,000,000.00	1,200,000,000	1,100,000,000	
Total CBL26 SPOT									7,176,000,000,000.00	1,200,000,000	1,100,000,000	
Total For CBL26									7,176,000,000,000.00	1,200,000,000	1,100,000,000	
CBL27 On 12/05/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0	
Total CBL28 SPOT									0.00	0	0	
Total For CBL28									0.00	0	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000			0.00	0	0	
Total CBL29 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 CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			7.58000	118.48667	7.58000	118.46260				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.16000	113.07227	9.16000	113.04460				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			8.95000	110.31795	8.95000	110.29171				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.96000	104.32741	9.96000	104.29955				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	105.48950	10.00000	105.46190				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	0.00000				0.00	900,000,000	900,000,000
Total CGR33 SPOT										0.00	900,000,000	900,000,000
Total For CGR33										0.00	900,000,000	900,000,000
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR47 SPOT										0.00	0	0
Total For CGR47										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL572U SPOT										0.00	0	0
Total For CL572U										0.00	0	0
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL573U SPOT										0.00	0	0
Total For CL573U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	10.11000				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	156.39573	3.14000	156.33398				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			3.48000	3.48000	3.48000	3.48000				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	105.48900	10.00000	105.46200				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	105.48900	10.00000	105.46200				0.00	0	0
Total CLN231/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 CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			8.69000	104.88890	8.69000	104.86467				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			7.35000	112.12151	7.35000	112.09952				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			9.49000	112.94986	9.49000	112.92141				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			6.17500	104.48562	6.17500	104.46835				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	100.22599	10.98000	100.19687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	101.61327	11.00000	101.58372				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			9.28000	111.45070	9.28000	111.42323				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN39(On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39(On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39(On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39(On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40(On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN420 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 CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			6.07500	104.86670	6.07500	110.51171				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			3.48000	162.84549	3.48000	162.77962				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			7.04500	118.98316	7.04500	118.92369				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			7.28500	117.75941	7.28500	117.69980				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN46(On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond					0.00000	0.00000				0.00	0	7,000,000,000
Total CLN461 SPOT										0.00	0	7,000,000,000
Total For CLN461										0.00	0	7,000,000,000
CLN46(On 13/03/2022 Spot Bond			6.78000	107.21145	6.78000	107.19203				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46(On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46(On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46(On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47(On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47(On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47(On 29/11/2021 Spot Bond			100.00000	39.57551	100.00000	39.48744				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48(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
CLN48(On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN482 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 CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			6.27500	109.25380	6.27500	109.23537				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 23/06/2021 Spot Bond			9.78000	108.30287	9.78000	108.27462				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			6.58000	107.86997	6.58000	107.85078				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 29/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			6.98000	113.24851	6.98000	113.22739				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	101.59740	9.96000	101.57056				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	100.37433	10.01000	100.34754				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN519 On 30/06/2022 Spot Bond			9.60000	103.54566	9.60000	103.51913				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.62626	9.20000	101.60142				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN530 SPOT										0.00	0	0

Contract 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 CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			9.41000	9.41000	9.41000	9.41000				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	0.00000				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
CLN542 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			8.88000	107.65129	8.88000	107.62560				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			8.93000	105.66567	8.93000	105.64058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.02000	104.90919	9.02000	104.88404				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			5.07500	5.07500	5.07500	5.07500				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			5.07500	5.07500	5.07500	5.07500				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56(On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN56(On 12/11/2025 Spot Bond			10.16000	99.98199	10.16000	99.96400				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN56(On 12/11/2025 Spot Bond			8.88000	105.40924	8.88000	105.39254				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN56(On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN56(On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN56(On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN56(On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN56(On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN56(On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN57(On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN57(On 12/11/2025 Spot Bond			9.11000	103.66623	9.11000	103.64938				0.00	0	0
Total CLN571 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 CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	600,000,000
Total CLN577 SPOT										0.00	0	600,000,000
Total For CLN577										0.00	0	600,000,000
CLN577 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			5.26500	123.15787	5.26500	123.10213				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	9.16000				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN598 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN599 On 10/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN601 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN602 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	8.74500				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN608 SPOT										0.00	0	0

Contract 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 CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	100.34905	9.32000	100.32409				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN609 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 23/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN610 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN611 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN612 On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN613 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN616 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN618 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN62(On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN62(On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN62(On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN62(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN62(On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN62(On 25/01/2023 Spot Bond			6.85000	107.91666	6.85000	107.89669				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN62(On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN62(On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN62(On 31/07/2034 Spot Bond			12.34000	82.13347	12.34000	82.10645				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN62(On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN63(On 19/08/2025 Spot Bond			9.58000	101.86584	9.58000	101.83965				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN63 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN63 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN63 On 09/10/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN63 On 09/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN63 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN63 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN63 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN63 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN63 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN64 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN64 On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN64 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN644 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 CLN644										0.00	0	0
CLN644 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN645 On 29/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN646 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN647 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN648 SPOT										0.00	0	0
Total For CLN648										0.00	0	0
CLN648 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN649 SPOT										0.00	0	0
Total For CLN649										0.00	0	0
CLN649 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN650 SPOT										0.00	0	0
Total For CLN650										0.00	0	0
CLN650 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN651 SPOT										0.00	0	0
Total For CLN651										0.00	0	0
CLN651 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN652 SPOT										0.00	0	0
Total For CLN652										0.00	0	0
CLN652 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN653 SPOT										0.00	0	0
Total For CLN653										0.00	0	0
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN654 SPOT										0.00	0	0
Total For CLN654										0.00	0	0
CLN654 On 22/03/2030 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0
CLN655 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN656 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN657 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN658 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN659 SPOT										0.00	0	0
Total For CLN659										0.00	0	0
CLN659 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN660 SPOT										0.00	0	0
Total For CLN660										0.00	0	0
CLN660 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN661 SPOT										0.00	0	0
Total For CLN661										0.00	0	0
CLN661 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0
CLN662 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN663 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN664 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN665 SPOT										0.00	0	0
Total For CLN665										0.00	0	0
CLN665 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN666 SPOT										0.00	0	0
Total For CLN666										0.00	0	0
CLN666 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN667 SPOT										0.00	0	0
Total For CLN667										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN666 On 02/05/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN668 SPOT									0.00	0	0
Total For CLN668									0.00	0	0
CLN669 On 18/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLN669 SPOT									0.00	0	0
Total For CLN669									0.00	0	0
CLN670 On 27/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN670 SPOT									0.00	0	0
Total For CLN670									0.00	0	0
CLN671 On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLN671 SPOT									0.00	0	0
Total For CLN671									0.00	0	0
CLN672 On 09/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLN672 SPOT									0.00	0	0
Total For CLN672									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.18500	100.19321	8.18500	100.17125			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.38000	115.49506	8.38000	115.46915		8,380,000,000,000.00	1,000,000,000	1,000,000,000	
Total COJ05 SPOT								8,380,000,000,000.00	1,000,000,000	1,000,000,000	
Total For COJ05								8,380,000,000,000.00	1,000,000,000	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			6.26500	105.22462	6.26500	105.20699		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			9.23000	114.69737	9.23000	114.66910		3,230,500,000,000.00	350,000,000	350,000,000	
Total COJ08 SPOT								3,230,500,000,000.00	350,000,000	350,000,000	
Total For COJ08								3,230,500,000,000.00	350,000,000	350,000,000	
COJG0 On 09/06/2024 Spot Bond			6.76000	116.35274	6.76000	116.33161		0.00	0	0	
Total COJG01 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 COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			7.41500	105.34102	7.41500	105.32006				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.44000	99.85144	10.44000	99.82369				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.53000	98.43058	10.53000	98.40299				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			9.68000	9.68000	9.68000	9.68000				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	0.00000				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA051 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD051 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG98 SPOT										0.00	0	0
Total For DENG98										0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DSY01 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	190,000,000
Total DSY02 SPOT										0.00	0	190,000,000
Total For DSY02										0.00	0	190,000,000
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			9.33000	9.33000	9.33000	9.33000				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
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	0.00000				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			6.51000	106.26410	6.51000	106.24550		2,604,000,000,000.00		400,000,000	400,000,000	200,000,000
Total DV2021 SPOT								2,604,000,000,000.00		400,000,000	400,000,000	200,000,000
Total For DV2021								2,604,000,000,000.00		400,000,000	400,000,000	200,000,000
DV23 On 27/02/2023 Spot Bond			6.76000	110.20543	6.76000	110.18530		34,109,837,840,000.00		5,045,834,000	5,045,834,000	6,781,502,200
Total DV23 SPOT								34,109,837,840,000.00		5,045,834,000	5,045,834,000	6,781,502,200
Total For DV23								34,109,837,840,000.00		5,045,834,000	5,045,834,000	6,781,502,200
DV23/R On 27/02/2023 Spot Bond			100.00000	21.25118	100.00000	21.20389				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	21.25118	100.00000	21.20389				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			6.45000	112.94611	6.45000	112.92642				0.00	0	0

Contract 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 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/ROn 18/02/2024 Spot Bond			9.69000	102.26084	9.69000	102.23427				0.00	0	0
DV24/ROn 18/02/2024 Spot Bond			9.69000	102.26084	9.69000	102.23427				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.90000	92.71635	11.90000	92.68691			5,950,000,000,000.00		500,000,000	500,000,000
Total DV29 SPOT									5,950,000,000,000.00		500,000,000	500,000,000
Total For DV29									5,950,000,000,000.00		500,000,000	500,000,000
DV29/ROn 18/02/2029 Spot Bond			10.10000	102.35528	10.10000	102.32757			0.00		0	0
DV29/ROn 18/02/2029 Spot Bond			10.10000	102.35528	10.10000	102.32757			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	0.00000			0.00		0	0
Total DVC031 SPOT									0.00		0	0
Total For DVC031									0.00		0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	0.00000			0.00		0	0
Total DVF20C SPOT									0.00		0	0
Total For DVF20C									0.00		0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	0.00000			0.00		0	0
Total DVF20D SPOT									0.00		0	0
Total For DVF20D									0.00		0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	0.00000			0.00		0	0
Total DVF21 SPOT									0.00		0	0
Total For DVF21									0.00		0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00		0	0
Total DVF22 SPOT									0.00		0	0
Total For DVF22									0.00		0	0
DVF22 On 29/08/2022 Spot Bond					0.00000	0.00000			0.00		0	0
Total DVF22B SPOT									0.00		0	0
Total For DVF22B									0.00		0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	0.00000			0.00		0	0
Total DVF22C SPOT									0.00		0	0
Total For DVF22C									0.00		0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	0.00000			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	0.00000				0.00	0	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	0.00000				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2 On 31/05/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB29 SPOT										0.00	0	0
Total For DVFB29										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	87.75619	100.00000	87.55899				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/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
E174 On 01/08/2020 Spot Bond			5.25000	105.55063	5.25000	105.53561				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			5.80000	112.72011	5.80000	112.70240				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			5.98500	108.04976	5.98500	108.03245				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			6.89000	111.78956	6.89000	111.76898				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			5.21500	100.54590	5.21500	100.50069				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL001U On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EL001U SPOT										0.00	0	0
Total For EL001U										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.99500	89.80327	4.99500	89.76329				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	129.52622	2.25000	129.47814				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			5.05000	125.82048	5.05000	125.76445				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	113.06526	4.88000	113.01528				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	112.14279	4.79000	112.09346				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			4.87500	103.06361	4.87500	103.01813				0.00	0	0
Total EL31 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 EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.96500	91.70984	4.96500	91.66907				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	129.52622	2.25000	129.47814				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
ELN005 On 13/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ELN005 SPOT										0.00	0	0
Total For ELN005										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			6.34000	103.92611	6.34000	103.90830				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			6.19000	105.44002	6.19000	105.42255				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.78000	101.13851	9.78000	101.11227		4,890,000,000,000.00		500,000,000	500,000,000	
Total EMM03 SPOT								4,890,000,000,000.00		500,000,000	500,000,000	
Total For EMM03								4,890,000,000,000.00		500,000,000	500,000,000	
EMM04 On 16/05/2028 Spot Bond			11.45000	11.45000	11.45000	11.45000				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.77000	11.77000	11.77000	11.77000				0.00	0	666,666,600

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 EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.68000	9.68000	9.68000	9.68000				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.53000	9.53000	9.53000	9.53000				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.85000	11.85000	11.85000	11.85000				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	0.00000				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
ENX07 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX07 SPOT										0.00	0	0
Total For ENX07										0.00	0	0
ENX08 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX08 SPOT										0.00	0	0
Total For ENX08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF007On 02/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014On 28/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04UOn 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
EPF05UOn 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U 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 EPF05U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4L On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EPFC4L On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC46 SPOT										0.00	0	0
Total For EPFC46										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00L On 03/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00L On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00-On 16/04/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT021-On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3BI-On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B-On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C-On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C-On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERS3C7 SPOT										0.00	0	0
Total For ERS3C7										0.00	0	0
ERSA1-On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2-On 17/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2-On 17/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2-On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA21-On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA26 SPOT										0.00	0	0
Total For ERSA26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000				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			6.50000	111.53739	6.50000	111.51779			634,793,900,000.00		97,660,600	1,895,747,100
Total ES23 SPOT									634,793,900,000.00		97,660,600	1,895,747,100
Total For ES23									634,793,900,000.00		97,660,600	1,895,747,100
ES23/R On 25/01/2023 Spot Bond			10.00000	102.99277	10.00000	102.96516			0.00		0	0
Total ES23/R2023 SPOT									0.00		0	0
Total For ES23/R2023									0.00		0	0
ES26 On 02/04/2026 Spot Bond			8.82000	96.50576	8.82000	96.48300			1,432,330,956,000.00		162,395,800	9,943,353,600
Total ES26 SPOT									1,432,330,956,000.00		162,395,800	9,943,353,600
Total For ES26									1,432,330,956,000.00		162,395,800	9,943,353,600
ES26/R On 02/04/2026 Spot Bond			7.85000	100.88751	7.85000	100.86628			0.00		0	0
Total ES26/R186 SPOT									0.00		0	0
Total For ES26/R186									0.00		0	0
ES33 On 15/09/2033 Spot Bond			11.75000	72.91802	11.62500	73.55518			25,502,808,650,000.00		2,170,451,800	5,858,849,700
Total ES33 SPOT									25,502,808,650,000.00		2,170,451,800	5,858,849,700
Total For ES33									25,502,808,650,000.00		2,170,451,800	5,858,849,700
ES33/R On 15/09/2033 Spot Bond			7.50000	101.20769	7.50000	101.18744			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			12.15000	72.64487	12.15000	72.62146			1,253,931,030,000.00		103,204,200	6,683,041,900
Total ES42 SPOT									1,253,931,030,000.00		103,204,200	6,683,041,900
Total For ES42									1,253,931,030,000.00		103,204,200	6,683,041,900
ES42/R On 25/04/2042 Spot Bond			8.50000	100.43308	8.50000	100.41023			0.00		0	0
Total ES42/R214 SPOT									0.00		0	0
Total For ES42/R214									0.00		0	0
ESF01 On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total ESF01U SPOT									0.00		0	0
Total For ESF01U									0.00		0	0
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total ESF02U SPOT									0.00		0	0
Total For ESF02U									0.00		0	0
ESFR0 On 20/04/2021 Spot Bond					0.00000	0.00000			0.00		0	0
Total ESFR03 SPOT									0.00		0	0

Contract 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 ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	13.81198	100.00000	13.77778				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	22.41194	100.00000	22.35643				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	0.00000				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	0.00000				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			6.33000	6.33000	6.33000	6.33000				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	0.00000				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	0.00000				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			7.48000	105.23662	7.48000	105.21551				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	0.00000				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB22 SPOT										0.00	0	0

Contract 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 FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000				0.00	0	5,600,000,000
Total FRB23 SPOT										0.00	0	5,600,000,000
Total For FRB23										0.00	0	5,600,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
Total FRB24 SPOT										0.00	0	100,000,000
Total For FRB24										0.00	0	100,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.38000	108.20484	9.38000	108.17774				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			2.88000	164.46326	2.88000	164.39943				0.00	0	10,000,000
Total FRBI22 SPOT										0.00	0	10,000,000
Total For FRBI22										0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	3.56000				0.00	0	10,000,000
Total FRBI23 SPOT										0.00	0	10,000,000
Total For FRBI23										0.00	0	10,000,000
FRBI25 On 31/01/2025 Spot Bond			4.59500	4.59500	4.59500	4.59500				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			5.05000	171.40925	5.05000	171.33281				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			4.84500	4.84500	4.84500	4.84500				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			5.28500	5.28500	5.28500	5.28500				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			5.20000	86.41448	5.20000	86.37559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.26000	87.21159	5.26000	87.17214				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			4.89000	4.89000	4.89000	4.89000				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			7.20000	7.20000	7.20000	7.20000				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			7.27000	7.27000	7.27000	7.27000				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.44500	5.44500	5.44500	5.44500				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	0.00000				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	105.48900	10.00000	105.46200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.59000	162.55116	3.59000	162.48494				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC225 On 20/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.45000	160.27406	4.45000	160.20504				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC237 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC240 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC243 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC245 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 FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27 On 02/05/2028 Spot Bond			9.80000	100.31247	9.80000	100.28639				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	0.00000				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	0.00000				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27 On 04/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	3.57000				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	0.00000				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	0.00000				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	3.40000				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	8.25000				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29 On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29 On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	8.10000				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	100,000,000	100,000,000
Total FRC299 SPOT										0.00	100,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC299										0.00	100,000,000	100,000,000
FRC30(On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30(On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30(On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30(On 28/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC30(On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC30(On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30(On 12/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC31(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC311(On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311:On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312:On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313:On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314:On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315:On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316:On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317:On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318:On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319:On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320:On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC321:On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	200,000,000	200,000,000
Total FRC322 SPOT										0.00	200,000,000	200,000,000
Total For FRC322										0.00	200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC32:On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	65,000,000	65,000,000
Total FRC323 SPOT										0.00	65,000,000	65,000,000
Total For FRC323										0.00	65,000,000	65,000,000
FRC32:On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32:On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32:On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC32:On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32:On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC32:On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC33:On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC33:On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC33:On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC33:On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC33:On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC335 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 FRC335										0.00	0	0
FRC335 On 13/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC336 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC337 SPOT										0.00	0	0
Total For FRC337										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.23000	4.23000	4.23000	4.23000				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			4.17000	4.17000	4.17000	4.17000				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			4.15000	4.15000	4.15000	4.15000				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
FRD19U 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
FRD20U 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
FRD23U 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
FRD24U 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
FRD25U 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
FRD26U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27\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
FRD28\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
FRD29\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
FRD30\On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33\On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35\On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRD36\On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.60000	83.88555	5.60000	83.84705				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			4.89500	102.63467	4.89500	102.58923				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022\On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	3,400,000,000
Total FRJ20 SPOT										0.00	0	3,400,000,000
Total For FRJ20										0.00	0	3,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000				0.00	0	1,010,000,000
Total FRJ22 SPOT										0.00	0	1,010,000,000
Total For FRJ22										0.00	0	1,010,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	9,180,000,000	55,890,000,000
Total FRJ25 SPOT										0.00	9,180,000,000	55,890,000,000
Total For FRJ25										0.00	9,180,000,000	55,890,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			4.43800	4.43800	4.43800	4.43800				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.81500	4.81500	4.81500	4.81500				0.00	0	0
Total FRS101 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 FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	0.00000				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	0.00000				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			4.95500	101.80896	4.95500	101.76374				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			4.90500	205.46278	4.90500	205.37191				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			5.09500	99.91355	5.09500	99.86880				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			4.93500	4.93500	4.93500	4.93500				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.99500	130.05325	4.99500	129.99535				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	120.81276	3.70500	120.76316				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			5.09500	99.91355	5.09500	99.86880				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			5.05500	202.33137	5.05500	202.24110				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			5.10500	201.30063	5.10500	201.21055				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			4.52500	165.54560	4.52500	165.47398				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			5.13500	200.68531	5.13500	200.59536				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.09500	99.91355	5.09500	99.86880				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.45000	166.75448	5.45000	166.67835				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.84500	90.46412	5.84500	90.42177				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			5.34000	168.01996	5.34000	167.94373				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.40000	167.32833	5.40000	167.25216				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.64500	190.57207	5.64500	190.48407				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 31/01/2038 Spot Bond			5.77500	91.29816	5.77500	91.25560				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.09500	5.09500	5.09500	5.09500				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.09500	99.91355	5.09500	99.86880				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			5.21000	169.52972	5.21000	169.45339				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS138 On 07/12/2033 Spot Bond			5.41500	195.05289	5.41500	194.96400				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	168.01996	5.34000	167.94373				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	168.01996	5.34000	167.94373				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS145 On 31/03/2028 Spot Bond			5.63000	164.70718	5.63000	164.63119				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			5.29500	128.36166	5.29500	128.30348				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			3.29000	163.35551	3.29000	163.29028				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	164.03116	5.69000	163.95522				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	163.58224	5.73000	163.50634				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			5.26500	128.52968	5.26500	128.47153				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.15000	170.23177	5.15000	170.15541				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	5.74000				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS158 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS158 SPOT										0.00	0	0

Contract 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 FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS15U On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS16U SPOT										0.00	0	0
Total For FRS16U										0.00	0	0
FRS17(On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17(On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17(On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17(On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17(On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17(On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS18(On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18(On 27/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18(On 04/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS18 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS19 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS19 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS19 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS19 On 03/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS19 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS20 On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20 On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20 On 23/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0

Contract 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 FRS202										0.00	0	0
FRS202 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS210 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS211 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS212 On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS213 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS214 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS216 On 20/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS216 SPOT										0.00	0	0
Total For FRS216										0.00	0	0
FRS217 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	3.36000				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			3.25000	305.80634	3.25000	305.68470				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			3.97000	3.97000	3.97000	3.97000				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			3.08000	163.92167	3.08000	163.85715				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.78000	164.73495	2.78000	164.67145				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.79500	95.82701	4.79500	95.78484				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			4.42500	69.32311	4.42500	69.31483				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			4.41500	4.41500	4.41500	4.41500				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			4.48500	4.48500	4.48500	4.48500				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.16000	4.16000	4.16000	4.16000				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			5.22000	102.32623	5.22000	102.31189				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			6.65000	6.65000	6.65000	6.65000				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			7.62000	116.46838	7.62000	116.44459				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			7.68000	111.63696	7.68000	111.61385				0.00	0	440,000,000
Total FRX25 SPOT										0.00	0	440,000,000
Total For FRX25										0.00	0	440,000,000
FRX26 On 01/10/2026 Spot Bond			8.10000	107.97087	8.10000	107.94744				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			7.87000	113.91933	7.87000	113.89544				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			8.46000	112.68124	8.46000	112.65559				0.00	0	0
Total FRX28 SPOT										0.00	0	0
Total For FRX28										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.54000	104.06891	9.54000	104.04227				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			9.96000	99.14011	9.96000	99.11364			9,960,000,000,000.00		1,000,000,000	1,120,000,000
Total FRX31 SPOT									9,960,000,000,000.00		1,000,000,000	1,120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX31										9,960,000,000.00	1,000,000,000	1,120,000,000
FRX32 On 31/03/2032 Spot Bond			10.00000	104.80998	10.00000	104.78204				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			11.66000	71.11464	11.66000	71.09263				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5U On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1U 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
FS3C1U 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
FS3D1U 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
FS4A4U 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
FS4A5U 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
FS4B1U 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
FS4C1U 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
FS4D1U 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
FS5A3U On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5A11 SPOT										0.00	0	0

Contract 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 GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
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			4.44500	103.28351	4.44500	103.23912				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	0.00000				0.00	0	300,000,000
Total GRT12 SPOT										0.00	0	300,000,000
Total For GRT12										0.00	0	300,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			6.48000	111.85485	6.48000	111.83536				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	0.00000				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.33000	102.51601	9.33000	102.49047				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GRT24G 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 GRT24G										0.00	0	0
GRT25(On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26(On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GRT43 SPOT										0.00	0	0
Total For GRT43										0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT44 SPOT										0.00	0	0
Total For GRT44										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total H10T1 SPOT										0.00	0	0
Total For H10T1										0.00	0	0
H10T2 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T6U SPOT										0.00	0	0
Total For H7T6U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB11 SPOT										0.00	0	0

Contract 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 HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total HPF13 SPOT										0.00	0	0
Total For HPF13										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			4.20500	103.94098	4.20500	103.92912				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	86.40942	100.00000	86.21481				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			3.87000	299.85786	3.87000	299.73358				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.06000	4.06000	4.06000	4.06000				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	75.24979	4.93000	75.23989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			11.77000	85.41331	11.77000	85.38647				0.00	0	4,350,000,000
Total HWAY34 SPOT										0.00	0	4,350,000,000
Total For HWAY34										0.00	0	4,350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.66269	100.00000	11.63673				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0
Total For HWAY34/R208										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			11.77000	84.95799	11.77000	84.93129				0.00	0	5,020,000,000
Total HWAY35 SPOT										0.00	0	5,020,000,000
Total For HWAY35										0.00	0	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.66219	100.00000	11.63623				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	0.00000				0.00	0	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	0.00000				0.00	0	0
Total HWF12 SPOT										0.00	0	0
Total For HWF12										0.00	0	0
HWF13 On 28/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total HWF13 SPOT										0.00	0	0
Total For HWF13										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.84000	136.80890	3.85000	136.69204		78,881,714,304,000.00		20,542,113,100	233,893,303,900	
Total I2025 SPOT								78,881,714,304,000.00		20,542,113,100	233,893,303,900	
Total For I2025								78,881,714,304,000.00		20,542,113,100	233,893,303,900	
I2029 On 31/03/2029 Spot Bond			3.97500	99.89847	3.97500	99.85679		64,461,351,097,500.00		16,216,692,100	146,360,208,400	
Total I2029 SPOT								64,461,351,097,500.00		16,216,692,100	146,360,208,400	
Total For I2029								64,461,351,097,500.00		16,216,692,100	146,360,208,400	
I2033 On 28/02/2033 Spot Bond			4.10000	98.63610	4.10000	98.59474		3,351,098,920,000.00		817,341,200	54,156,119,400	
Total I2033 SPOT								3,351,098,920,000.00		817,341,200	54,156,119,400	
Total For I2033								3,351,098,920,000.00		817,341,200	54,156,119,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			4.40000	109.76582	4.30000	111.23080		29,512,006,480,000.00	6,707,274,200	259,913,164,200	
Total I2038 SPOT								29,512,006,480,000.00	6,707,274,200	259,913,164,200	
Total For I2038								29,512,006,480,000.00	6,707,274,200	259,913,164,200	
I2046 On 31/03/2046 Spot Bond			4.20000	102.41007	4.20000	102.36673		261,861,800,340,000.00	62,348,047,700	235,395,571,900	
Total I2046 SPOT								261,861,800,340,000.00	62,348,047,700	235,395,571,900	
Total For I2046								261,861,800,340,000.00	62,348,047,700	235,395,571,900	
I2050 On 31/12/2050 Spot Bond			4.46000	100.78953	4.37000	102.45369		586,112,489,990,000.00	131,415,356,500	366,208,059,955	
Total I2050 SPOT								586,112,489,990,000.00	131,415,356,500	366,208,059,955	
Total For I2050								586,112,489,990,000.00	131,415,356,500	366,208,059,955	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB121U SPOT								0.00	0	0	
Total For IB121U								0.00	0	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB122U SPOT								0.00	0	0	
Total For IB122U								0.00	0	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB125U SPOT								0.00	0	0	
Total For IB125U								0.00	0	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB126U SPOT								0.00	0	0	
Total For IB126U								0.00	0	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB139U SPOT								0.00	0	0	
Total For IB139U								0.00	0	0	
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	0.00000		0.00	0	0	
Total IBL100 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 IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			6.29500	6.29500	6.29500	6.29500				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	8.70500				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	7.84000				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.82000	300.33227	3.82000	300.20820				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	8.12000				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL135 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL140 SPOT										0.00	0	0
Total For IBL140										0.00	0	0
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	7.61500				0.00	0	0
Total IBL141 SPOT										0.00	0	0
Total For IBL141										0.00	0	0
IBL142 On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL142 SPOT										0.00	0	0
Total For IBL142										0.00	0	0
IBL143 On 11/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL143 SPOT										0.00	0	0
Total For IBL143										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL145 SPOT										0.00	0	0
Total For IBL145										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.81000	2.81000	2.81000	2.81000				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	105.48900	10.00000	105.46200				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			6.11500	103.16727	6.11500	103.15022				0.00	0	0
Total IBL50 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 IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			6.94000	113.23937	6.94000	113.21816				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	0.00000				0.00	0	7,500,000,000
Total IBL65 SPOT										0.00	0	7,500,000,000
Total For IBL65										0.00	0	7,500,000,000
IBL67 On 31/01/2022 Spot Bond			2.93000	164.32764	2.93000	164.26364				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			6.78000	112.16247	6.78000	112.14193				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			6.22000	103.81151	6.22000	103.79403				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/FOn 20/05/2021 Spot Bond			100.00000	49.51152	100.00000	49.40133				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02U On 28/02/2028 Spot Bond			100.00000	11.12022	100.00000	11.09546				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			6.00000	101.48414	6.00000	101.46790				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			8.53000	108.27289	8.53000	108.24805				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				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			10.35000	105.70818	10.35000	105.67920				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	0.00000				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.13000	112.84596	9.13000	112.81843				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	0.00000				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	0.00000				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG14 On 12/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	500,000,000
Total IDCG19 SPOT										0.00	0	500,000,000
Total For IDCG19										0.00	0	500,000,000
IDCG20 On 18/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total IDCG22 SPOT										0.00	1,000,000,000	500,000,000
Total For IDCG22										0.00	1,000,000,000	500,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	0.00000				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	0.00000				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

Contract 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 IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.71173	100.00000	6.69687				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.03000	106.30423	8.03000	106.28136				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			6.03500	103.11253	6.03500	103.09578				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0
Total ING211/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 ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			7.48000	106.99615	7.48000	106.97456			391,952,000,000.00	52,400,000	13,100,000	
Total INLV04 SPOT									391,952,000,000.00	52,400,000	13,100,000	
Total For INLV04									391,952,000,000.00	52,400,000	13,100,000	
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000			0.00	0	0	
Total INLV05 SPOT									0.00	0	0	
Total For INLV05									0.00	0	0	
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	400,000,000	
Total IPC30U SPOT									0.00	0	400,000,000	
Total For IPC30U									0.00	0	400,000,000	
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200			0.00	0	0	
Total IPF01/JIBAR SPOT									0.00	0	0	
Total For IPF01/JIBAR									0.00	0	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	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	0.00000				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF27 On 07/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	50,000,000
Total IPF30 SPOT										0.00	0	50,000,000
Total For IPF30										0.00	0	50,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/R On 31/01/2022 Spot Bond			2.75000	100.78341	2.75000	100.77585				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	147.02842	7.30000	146.95410				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			7.48000	106.70680	7.48000	106.68527				0.00	0	0
Total IV034 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 IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	0.00000				0.00	0	10,000,000
Total IV035 SPOT										0.00	0	10,000,000
Total For IV035										0.00	0	10,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.03000	5.03000	5.03000	5.03000				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			8.30000	106.15145	8.30000	106.12799				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			8.31500	8.31500	8.31500	8.31500				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			3.73000	162.17760	3.73000	162.11090				0.00	0	10,000,000
Total IV045 SPOT										0.00	0	10,000,000
Total For IV045										0.00	0	10,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	160.58869	6.00000	160.51302				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA995 On 14/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	0
Total IVA995 SPOT										0.00	0	0
Total For IVA995										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA996 On 20/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				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	5.10000				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	5.10000				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			5.15000	5.15000	5.15000	5.15000				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	105.48900	10.00000	105.46200				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			11.48000	100.50302	11.48000	100.47221				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			6.79500	110.55607	6.79500	110.53588				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	0.00000				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC107 SPOT										0.00	0	0

Contract 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 IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			6.44500	103.08105	6.44500	103.06310				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	0.00000				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	0.00000				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC162 On 17/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC169 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										0.00	0	0
IVC68UOn 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80UOn 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84UOn 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85UOn 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91UOn 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95UOn 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96UOn 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0

Contract 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 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			5.15000	5.15000	5.15000	5.15000				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	5.15000				0.00	0	0
Total IVZ002 SPOT										0.00	0	0
Total For IVZ002										0.00	0	0
IVZ003 On 06/08/2020 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	0
Total IVZ003 SPOT										0.00	0	0
Total For IVZ003										0.00	0	0
IVZ004 On 16/07/2020 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	0
Total IVZ004 SPOT										0.00	0	0
Total For IVZ004										0.00	0	0
IVZ005 On 30/07/2020 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	0
Total IVZ005 SPOT										0.00	0	0
Total For IVZ005										0.00	0	0
IVZ006 On 13/08/2020 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	0
Total IVZ006 SPOT										0.00	0	0
Total For IVZ006										0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.78000	101.08484	9.78000	101.05847				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	0.00000				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	0.00000				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP016 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP016 SPOT										0.00	0	0
Total For KAP016										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.12000	123.84235	9.12000	123.81233				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			6.48000	111.48760	6.48000	111.46818				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			7.34000	111.88061	7.34000	111.85858				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	0.00000				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			11.67000	94.32328	11.67000	94.29389				0.00	0	0
Total LBK28 SPOT										0.00	0	0
Total For LBK28										0.00	0	0
LBK29 On 07/06/2023 Spot Bond			11.28000	100.24187	11.28000	100.21183				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK30 SPOT										0.00	0	0

Contract 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 LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	0.00000				0.00	831,900,000	13,655,900,000
Total LBK33 SPOT										0.00	831,900,000	13,655,900,000
Total For LBK33										0.00	831,900,000	13,655,900,000
LBK35 On 26/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	0.00000				0.00	0	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			5.93000	103.04234	5.93000	103.02585				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	0.00000				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			6.83000	108.41908	6.83000	108.39918				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 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	0.00000				0.00	0	200,000,000
Total LGL07 SPOT										0.00	0	200,000,000
Total For LGL07										0.00	0	200,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC15 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
LHC16 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
LHC17 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	0.00000				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0

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	0.00000				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 14/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF062 SPOT										0.00	0	0

Contract 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 MBF062										0.00	0	0
MBF06:On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06:On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06:On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	20,000,000,000
Total MBF065 SPOT										0.00	0	20,000,000,000
Total For MBF065										0.00	0	20,000,000,000
MBP03:On 26/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03:On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03:On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04:On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04:On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04:On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04:On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04:On 27/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04:On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP051 SPOT										0.00	0	0
Total For MBP051										0.00	0	0
MIL03 On 28/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MIL03 SPOT										0.00	0	0
Total For MIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			6.03000	104.83663	6.03000	104.81970			1,507,500,000,000.00	250,000,000	250,000,000	
Total MMIG02 SPOT									1,507,500,000,000.00	250,000,000	250,000,000	
Total For MMIG02									1,507,500,000,000.00	250,000,000	250,000,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	0.00000			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			10.59000	10.59000	10.59000	10.59000			0.00	0	0	
Total MMIG04 SPOT									0.00	0	0	
Total For MMIG04									0.00	0	0	
MMIG0 On 12/08/2022 Spot Bond			6.88000	110.87980	6.88000	110.85919			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	

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 19/10/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	500,000,000	500,000,000
Total MMIG07 SPOT										0.00	500,000,000	500,000,000
Total For MMIG07										0.00	500,000,000	500,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			8.66000	107.05541	8.66000	107.03061				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	300,000,000
Total MTN06 SPOT										0.00	0	300,000,000
Total For MTN06										0.00	0	300,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	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	0.00000				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	0.00000				0.00	200,000,000	100,000,000
Total MTN11 SPOT										0.00	200,000,000	100,000,000
Total For MTN11										0.00	200,000,000	100,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN12 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 MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MTNC2 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			520,000,000,000,000.00	65,200,000,000	100,000,000,000	
Total MTNC22 SPOT									20,000,000,000,000.00	65,200,000,000	100,000,000,000	
Total For MTNC22									20,000,000,000,000.00	65,200,000,000	100,000,000,000	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N6G26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			6.77000	103.28020	6.77000	103.26131				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			5.58000	104.06567	5.58000	104.04988				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			6.88000	111.86475	6.88000	111.84396				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			9.56000	107.32044	9.56000	107.29291				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG03G 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 NBG03G										0.00	0	0
NBG04/On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	750,000,000
Total NBG04G SPOT										0.00	0	750,000,000
Total For NBG04G										0.00	0	750,000,000
NBG05/On 25/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0
NBK11/On 28/11/2020 Spot Bond			5.99500	105.63966	5.99500	105.62253				0.00	0	200,000,000
Total NBK11A SPOT										0.00	0	200,000,000
Total For NBK11A										0.00	0	200,000,000
NBK12/On 19/03/2021 Spot Bond			5.11000	104.91424	5.11000	104.89985			5,110,000,000,000.00		1,000,000,000	1,000,000,000
Total NBK12A SPOT									5,110,000,000,000.00	1,000,000,000	1,000,000,000	
Total For NBK12A									5,110,000,000,000.00	1,000,000,000	1,000,000,000	
NBK12/On 19/03/2021 Spot Bond			9.38000	101.40470	9.38000	101.37944			0.00	0	0	0
Total NBK12A/R208 SPOT									0.00	0	0	0
Total For NBK12A/R208									0.00	0	0	0
NBK13/On 19/03/2024 Spot Bond			6.68000	111.66412	6.68000	111.64418			0.00	0	0	0
Total NBK13A SPOT									0.00	0	0	0
Total For NBK13A									0.00	0	0	0
NBK14/On 25/06/2021 Spot Bond			5.49500	107.61760	5.49500	107.60166			0.00	0	0	0
Total NBK14A SPOT									0.00	0	0	0
Total For NBK14A									0.00	0	0	0
NBK15/On 11/02/2022 Spot Bond			5.74500	107.21697	5.74500	107.20029			0.00	0	0	0
Total NBK15A SPOT									0.00	0	0	0
Total For NBK15A									0.00	0	0	0
NBK16/On 12/02/2025 Spot Bond			7.96000	108.12021	7.96000	108.09702			0.00	0	0	0
Total NBK16A SPOT									0.00	0	0	0
Total For NBK16A									0.00	0	0	0
NBK17/On 22/04/2026 Spot Bond			8.16000	108.88299	8.16000	108.85920			0.00	0	1,220,000,000	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			6.01000	104.32081	6.01000	104.30369			0.00	0	0	0
Total NBK18A SPOT									0.00	0	0	0
Total For NBK18A									0.00	0	0	0
NBK19/On 01/06/2022 Spot Bond			6.27500	110.71657	6.27500	110.69788			0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			8.16000	115.00259	8.16000	114.97745				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20fOn 25/06/2021 Spot Bond					0.00000	0.00000				0.00	0	10,000,000
Total NBK20B SPOT										0.00	0	10,000,000
Total For NBK20B										0.00	0	10,000,000
NBK21/On 21/07/2027 Spot Bond			9.09000	111.29985	9.09000	111.27267				0.00	0	10,000,000
Total NBK21A SPOT										0.00	0	10,000,000
Total For NBK21A										0.00	0	10,000,000
NBK22/On 19/11/2022 Spot Bond			6.26000	108.60006	6.26000	113.61156				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			8.85000	107.72839	8.85000	113.03764				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			8.83000	111.23761	8.83000	116.67093				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24fOn 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			6.58000	6.58000	6.58000	6.58000				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25fOn 12/02/2025 Spot Bond					0.00000	0.00000				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	18.68551	100.00000	18.64438			110,000,000,000,000.00		1,100,000,000	1,100,000,000
Total NBK26A SPOT									10,000,000,000,000.00	1,100,000,000	1,100,000,000	
Total For NBK26A									10,000,000,000,000.00	1,100,000,000	1,100,000,000	
NBK26fOn 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK27/On 10/05/2026 Spot Bond			9.14000	109.23365	9.14000	109.20712				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			6.22000	113.69238	6.22000	113.67324				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28fOn 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	680,000,000
Total NBK28B SPOT										0.00	0	680,000,000
Total For NBK28B										0.00	0	680,000,000
NBK29/On 31/07/2026 Spot Bond			8.96000	110.19016	8.96000	110.16362				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30/On 20/02/2024 Spot Bond			6.21500	113.41779	6.21500	113.39871				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30fOn 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31/On 09/11/2023 Spot Bond			6.53000	108.97778	6.53000	108.95875				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31fOn 17/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34fOn 10/05/2021 Spot Bond					0.00000	0.00000				0.00	0	30,000,000
Total NBK34B SPOT										0.00	0	30,000,000
Total For NBK34B										0.00	0	30,000,000
NBK35fOn 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36fOn 10/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38fOn 02/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK38B 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 NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.35500	10.35500	10.35500	10.35500				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40f On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42f On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43f On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	9,375,000,000
Total NBK43B SPOT										0.00	0	9,375,000,000
Total For NBK43B										0.00	0	9,375,000,000
NBK44f On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45f On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46f On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47f On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48f On 09/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49f On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50f On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51f On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52f On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53f On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54f On 21/02/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	940,000,000
Total NBKB59 SPOT										0.00	0	940,000,000
Total For NBKB59										0.00	0	940,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8:On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			9.52500	105.15564	9.52500	105.12906				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			9.56000	104.48041	9.56000	104.45391				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	0.00000				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9:On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0:On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01:On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02:On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03:On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED041On 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
NED051On 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
NED061On 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
NED071On 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
NED081On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED091On 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
NED101On 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
NED111On 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
NED121On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			5.78000	104.84804	5.78000	104.83156				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NEDT1.On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	60,000,000
Total NEDT1A SPOT										0.00	0	60,000,000
Total For NEDT1A										0.00	0	60,000,000
NEDT1I.On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET53 On 17/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NET53 SPOT										0.00	0	0
Total For NET53										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	0	10,000,000
Total NGL01 SPOT										0.00	0	10,000,000
Total For NGL01										0.00	0	10,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	0	10,000,000
Total NGL02 SPOT										0.00	0	10,000,000
Total For NGL02										0.00	0	10,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	4,660,100,000
Total NGL04 SPOT										0.00	0	4,660,100,000
Total For NGL04										0.00	0	4,660,100,000
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1f.On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1f.On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGLT1B 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 NGLT1B										0.00	0	0
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10 On 15/01/2025 Spot Bond					0.00000	0.00000				0.00	58,000,000	14,500,000
Total NGT104 SPOT										0.00	58,000,000	14,500,000
Total For NGT104										0.00	58,000,000	14,500,000
NGT10 On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				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	100.07102	13.50000	100.03551				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	0.00000				0.00	0	2,890,700,200
Total NHM006 SPOT										0.00	0	2,890,700,200
Total For NHM006										0.00	0	2,890,700,200
NHM00 On 16/04/2022 Spot Bond					0.00000	0.00000				0.00	0	5,881,400,400
Total NHM007 SPOT										0.00	0	5,881,400,400
Total For NHM007										0.00	0	5,881,400,400
NHM00 On 26/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	3,500,000,000
Total NHM010 SPOT										0.00	0	3,500,000,000
Total For NHM010										0.00	0	3,500,000,000
NHM01 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	27,700,000,000
Total NHM011 SPOT										0.00	0	27,700,000,000
Total For NHM011										0.00	0	27,700,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	0.00000				0.00	0	6,953,000,000
Total NHM012 SPOT										0.00	0	6,953,000,000
Total For NHM012										0.00	0	6,953,000,000
NHM01 On 09/09/2020 Spot Bond					0.00000	0.00000				0.00	49,570,000,000	49,570,000,000

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 NHM013 SPOT										0.00	49,570,000,000	49,570,000,000
Total For NHM013										0.00	49,570,000,000	49,570,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	10,000,000
Total NHM014 SPOT										0.00	0	10,000,000
Total For NHM014										0.00	0	10,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM015 SPOT										0.00	0	0
Total For NHM015										0.00	0	0
NHM01 On 11/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	55,000,000,000
Total NHM016 SPOT										0.00	0	55,000,000,000
Total For NHM016										0.00	0	55,000,000,000
NHM01 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		890,000,000,000,000.00		98,900,000,000	49,490,000,000	
Total NHM017 SPOT								10,000,000,000,000.00		98,900,000,000	49,490,000,000	
Total For NHM017								10,000,000,000,000.00		98,900,000,000	49,490,000,000	
NI202 On 07/12/2033 Spot Bond			5.10500	5.10500	5.10500	5.10500				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	4.71000				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			4.60000	4.60000	4.60000	4.60000				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.81500	4.81500	4.81500	4.81500				0.00	0	10,000,000
Total NI29 SPOT										0.00	0	10,000,000
Total For NI29										0.00	0	10,000,000
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			5.09500	5.09500	5.09500	5.09500				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			4.70500	4.70500	4.70500	4.70500				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.09500	5.09500	5.09500	5.09500				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	4.85000				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	165.49991	5.56000	165.42386				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			5.06000	100.38335	5.06000	100.33846				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			5.32500	103.60186	5.32500	103.58691				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	0.00000				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN015 SPOT										0.00	0	0
Total For NN015										0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN016 SPOT										0.00	0	0

Contract 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 NN016										0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
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	0.00000				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										0.00	0	0
NN037 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN040 SPOT										0.00	0	0
Total For NN040										0.00	0	0
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN043 SPOT										0.00	0	0
Total For NN043										0.00	0	0
NN046 On 13/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN046 SPOT										0.00	0	0
Total For NN046										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF06 On 12/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	0.00000				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			6.96000	6.96000	6.96000	6.96000				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	0.00000				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	0.00000				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			6.15500	6.15500	6.15500	6.15500				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0

Contract 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 NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			6.35500	6.35500	6.35500	6.35500				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	0.00000				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	0.00000				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			6.93000	112.31266	6.93000	112.29187				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			3.95000	190.74529	3.95000	190.66583				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			9.76000	119.75662	9.76000	119.72545			221,958,016,000.00		22,741,600	385,756,400
Total NRA028 SPOT									221,958,016,000.00		22,741,600	385,756,400
Total For NRA028									221,958,016,000.00		22,741,600	385,756,400
NRA02 On 30/11/2028 Spot Bond			100.00000	17.78152	100.00000	17.74217			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	0.00000			0.00		0	0
Total NTC19 SPOT									0.00		0	0
Total For NTC19									0.00		0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	0.00000			0.00		0	250,000,000
Total NTC20 SPOT									0.00		0	250,000,000
Total For NTC20									0.00		0	250,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	0.00000			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC29 SPOT										0.00	0	0
Total For NTC29										0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NTC30 SPOT										0.00	0	0
Total For NTC30										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML06 On 19/03/2022 Spot Bond			6.58000	107.96143	6.58000	107.94245				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OML07 On 19/03/2025 Spot Bond			10.03000	105.12266	10.03000	105.09470				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	0.00000				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			6.88000	110.32076	6.88000	110.30049				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			9.58000	109.11235	9.58000	109.08460				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	0.00000				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0

Contract 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 PBJJ1U										0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total PEP01 SPOT										0.00	0	0
Total For PEP01										0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	0.00000				0.00	600,000,000	300,000,000
Total PEP02 SPOT										0.00	600,000,000	300,000,000
Total For PEP02										0.00	600,000,000	300,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM53 SPOT										0.00	0	0
Total For PMM53										0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM54 SPOT										0.00	0	0
Total For PMM54										0.00	0	0
PMM55 On 28/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM55 SPOT										0.00	0	0
Total For PMM55										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			7.79000	117.92971	7.65500	118.65424			008,211,107,955,000.00	1,541,490,514,500	2,722,475,461,400	
Total R186 SPOT									08,211,107,955,000.00	541,490,514,500	722,475,461,400	
Total For R186									08,211,107,955,000.00	541,490,514,500	722,475,461,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Spot Bond			2.75000	310.70920	2.75000	310.58979			460,717,950,000.00	167,533,800	110,593,411,000
Total R197 SPOT									460,717,950,000.00	167,533,800	110,593,411,000
Total For R197									460,717,950,000.00	167,533,800	110,593,411,000
R202 On 07/12/2033 Spot Bond			4.12500	222.73894	4.10500	223.11087			87,547,764,562,500.00	21,223,700,500	209,937,720,200
Total R202 SPOT									87,547,764,562,500.00	21,223,700,500	209,937,720,200
Total For R202									87,547,764,562,500.00	21,223,700,500	209,937,720,200
R2023 On 28/02/2023 Spot Bond			5.27000	107.94658	5.17500	108.18565			300,446,367,311,000.00	1,005,777,299,300	1,148,690,319,900
Total R2023 SPOT									300,446,367,311,000.00	1,005,777,299,300	1,148,690,319,900
Total For R2023									300,446,367,311,000.00	1,005,777,299,300	1,148,690,319,900
R2030 On 31/01/2030 Spot Bond			9.42000	93.35331	9.42000	93.32970			995,979,672,246,000.00	742,673,001,300	1,930,210,955,900
Total R2030 SPOT									995,979,672,246,000.00	742,673,001,300	1,930,210,955,900
Total For R2030									995,979,672,246,000.00	742,673,001,300	1,930,210,955,900
R2032 On 31/03/2032 Spot Bond			10.10000	88.33834	10.10000	88.31456			080,621,280,123,300.00	305,012,007,933	1,032,656,756,367
Total R2032 SPOT									80,621,280,123,300.00	305,012,007,933	1,032,656,756,367
Total For R2032									80,621,280,123,300.00	305,012,007,933	1,032,656,756,367
R2035 On 28/02/2035 Spot Bond			10.69000	88.45381	10.69000	88.42891			774,785,071,142,000.00	820,840,511,800	1,210,163,306,200
Total R2035 SPOT									774,785,071,142,000.00	820,840,511,800	1,210,163,306,200
Total For R2035									774,785,071,142,000.00	820,840,511,800	1,210,163,306,200
R2037 On 31/01/2037 Spot Bond			10.91000	84.05295	10.91000	84.02842			347,285,197,969,000.00	490,126,965,900	1,267,096,050,700
Total R2037 SPOT									347,285,197,969,000.00	490,126,965,900	1,267,096,050,700
Total For R2037									347,285,197,969,000.00	490,126,965,900	1,267,096,050,700
R2040 On 31/01/2040 Spot Bond			11.07000	86.07780	11.07000	86.05233			156,745,097,347,000.00	465,830,632,100	618,837,647,900
Total R2040 SPOT									156,745,097,347,000.00	465,830,632,100	618,837,647,900
Total For R2040									156,745,097,347,000.00	465,830,632,100	618,837,647,900
R2044 On 31/01/2044 Spot Bond			11.14000	82.65737	11.14000	82.63276			397,806,057,504,000.00	215,242,913,600	1,233,713,002,800
Total R2044 SPOT									397,806,057,504,000.00	215,242,913,600	1,233,713,002,800
Total For R2044									397,806,057,504,000.00	215,242,913,600	1,233,713,002,800
R2048 On 28/02/2048 Spot Bond			11.13000	81.43851	11.13000	81.41467			435,136,247,210,000.00	668,026,617,000	1,719,573,518,000
Total R2048 SPOT									435,136,247,210,000.00	668,026,617,000	1,719,573,518,000
Total For R2048									435,136,247,210,000.00	668,026,617,000	1,719,573,518,000
R208 On 31/03/2021 Spot Bond			3.74000	103.38716	3.76000	103.35911			448,138,243,652,000.00	119,823,059,800	654,604,807,700
Total R208 SPOT									448,138,243,652,000.00	119,823,059,800	654,604,807,700
Total For R208									448,138,243,652,000.00	119,823,059,800	654,604,807,700
R209 On 31/03/2036 Spot Bond			10.68000	67.20556	10.55500	67.89561			727,032,899,124,000.00	629,871,994,300	1,426,132,098,900
Total R209 SPOT									727,032,899,124,000.00	629,871,994,300	1,426,132,098,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209										7,032,899,124,000.00	629,871,994,300	426,132,098,900
R210 On 31/03/2028 Spot Bond			4.00000	184.35136	4.00000	184.27434				585,574,000,000.00	146,393,500	110,994,218,400
Total R210 SPOT										585,574,000,000.00	146,393,500	110,994,218,400
Total For R210										585,574,000,000.00	146,393,500	110,994,218,400
R212 On 31/01/2022 Spot Bond			2.33000	165.96485	2.27500	166.05423				76,504,040,160,000.00	32,834,352,000	119,075,679,800
Total R212 SPOT										76,504,040,160,000.00	32,834,352,000	119,075,679,800
Total For R212										76,504,040,160,000.00	32,834,352,000	119,075,679,800
R213 On 28/02/2031 Spot Bond			9.83000	82.84613	9.69500	83.60271				305,918,634,923,000.00	539,767,918,100	699,121,922,100
Total R213 SPOT										305,918,634,923,000.00	539,767,918,100	699,121,922,100
Total For R213										305,918,634,923,000.00	539,767,918,100	699,121,922,100
R214 On 28/02/2041 Spot Bond			10.95000	65.10260	10.95000	65.08386				691,756,518,445,000.00	245,822,513,100	874,236,098,400
Total R214 SPOT										691,756,518,445,000.00	245,822,513,100	874,236,098,400
Total For R214										691,756,518,445,000.00	245,822,513,100	874,236,098,400
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC017U SPOT										0.00	0	0
Total For RC017U										0.00	0	0
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC018U SPOT										0.00	0	0
Total For RC018U										0.00	0	0
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC019U SPOT										0.00	0	0
Total For RC019U										0.00	0	0
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC020U SPOT										0.00	0	0
Total For RC020U										0.00	0	0
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC021U SPOT										0.00	0	0
Total For RC021U										0.00	0	0
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10\On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12\On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13\On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14\On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15\On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16\On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17\On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18\On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19\On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0

Contract 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 RDF19U										0.00	0	0
RDF261 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDF271 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF27U SPOT										0.00	0	0
Total For RDF27U										0.00	0	0
RDFB08 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB09 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB11 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB12 On 27/11/2022 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total RDFB12 SPOT										0.00	1,000,000,000	500,000,000
Total For RDFB12										0.00	1,000,000,000	500,000,000
RDFB13 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB14 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB15 On 05/12/2023 Spot Bond					0.00000	0.00000				0.00	0	150,000,000
Total RDFB15 SPOT										0.00	0	150,000,000
Total For RDFB15										0.00	0	150,000,000
RDFB16 On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB17 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB18 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1:On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2:On 22/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2:On 29/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2:On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2:On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2:On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED12 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED704 SPOT										0.00	0	0
Total For RED704										0.00	0	0
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED705 SPOT										0.00	0	0
Total For RED705										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES35 SPOT										0.00	0	0

Contract 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 RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
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			6.07000	104.11990	6.07000	104.10288				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			6.93000	112.08833	6.93000	112.06747				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			11.72000	96.50287	11.72000	96.47285				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			6.55000	114.74563	6.55000	114.72532				0.00	0	2,050,000,000
Total SBK23 SPOT										0.00	0	2,050,000,000
Total For SBK23										0.00	0	2,050,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			6.35000	105.97380	6.35000	105.95570				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	0.00000				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	0.00000				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			5.43000	109.01315	5.43000	108.99720				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			7.70000	111.10100	7.70000	111.07794				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			6.60500	113.91131	6.60500	113.89097				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			7.82000	105.64732	7.82000	105.62506				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.28000	112.04569	8.28000	112.02085				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			6.78000	113.84229	6.78000	113.82166				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			7.04000	110.72455	7.04000	110.70350				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.37000	104.93765	9.37000	104.91125				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			5.61500	104.20567	5.61500	104.18982				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	0.00000				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			6.03000	109.07626	6.03000	109.05865				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			7.39500	114.49380	7.39500	114.47121				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			8.39000	113.37713	8.39000	113.35180				0.00	0	0
Total SBS43 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 SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			6.09500	113.97925	6.09500	113.96045				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	0.00000				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			5.61500	108.87891	5.61500	108.86234				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			6.43000	6.43000	6.43000	6.43000				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			5.82500	109.79449	5.82500	109.77726				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS66 SPOT										0.00	0	0
Total For SBS66										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			3.88000	299.76309	3.88000	299.63875				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			5.23500	5.23500	5.23500	5.23500				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	1,500,000,000
Total SBT101 SPOT										0.00	0	1,500,000,000
Total For SBT101										0.00	0	1,500,000,000
SBT102On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	270,000,000
Total SBT102 SPOT										0.00	0	270,000,000
Total For SBT102										0.00	0	270,000,000
SBT103On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	58,000,000	314,500,000
Total SBT103 SPOT										0.00	58,000,000	314,500,000
Total For SBT103										0.00	58,000,000	314,500,000
SBT201On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203On 03/12/2023 Spot Bond			7.38000	113.89822	7.38000	113.87567				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT206 SPOT										0.00	0	0
Total For SBT206										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SGI005 SPOT										0.00	0	0

Contract 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 SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			7.21000	112.80373	7.21000	112.78190				0.00	0	4,050,000,000
Total SNT03 SPOT										0.00	0	4,050,000,000
Total For SNT03										0.00	0	4,050,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1:On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00:On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00:On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00:On 18/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00:On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00:On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00:On 15/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0

Contract 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 SS046U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS053U SPOT										0.00	0	0
Total For SS053U										0.00	0	0
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS054U SPOT										0.00	0	0
Total For SS054U										0.00	0	0
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS055U SPOT										0.00	0	0
Total For SS055U										0.00	0	0
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS056U SPOT										0.00	0	0
Total For SS056U										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			5.94500	101.48269	5.94500	101.46646				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN005 On 31/03/2021 Spot Bond			5.94500	101.48269	5.94500	101.46646				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			5.26000	5.26000	5.26000	5.26000				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN017 On 21/12/2026 Spot Bond			9.28000	110.06482	9.28000	110.03755				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			11.72000	72.91875	11.72000	72.89632				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN022 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03-On 02/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03-On 17/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03-On 01/06/2021 Spot Bond					0.00000	0.00000				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	9.55000				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	0.00000				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			6.68000	110.19209	6.68000	110.17232				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			4.89500	102.63467	4.89500	102.58923				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04-On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04-On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04-On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05-On 08/12/2023 Spot Bond			3.78000	3.78000	3.78000	3.78000				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN05-On 26/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05-On 26/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05-On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05-On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05-On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05-On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06-On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06-On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	5.22000				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06-On 31/01/2025 Spot Bond			4.64500	4.64500	4.64500	4.64500				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06-On 31/01/2038 Spot Bond			5.09500	5.09500	5.09500	5.09500				0.00	0	30,000,000
Total SSN063 SPOT										0.00	0	30,000,000
Total For SSN063										0.00	0	30,000,000
SSN06-On 31/03/2029 Spot Bond			4.81500	4.81500	4.81500	4.81500				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	5.18000				0.00	0	0
Total SSN065 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 SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN079 On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08 On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08 On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	4.98000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SSN095 SPOT										0.00	0	0
Total For SSN095										0.00	0	0
SSN09 On 28/05/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN09 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN099 On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN099 SPOT										0.00	0	0
Total For SSN099										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.80000	101.90706	8.80000	101.88308				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			5.82500	103.57853	5.82500	103.56226				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	0.00000				0.00	0	200,000,000
Total T13A15 SPOT										0.00	0	200,000,000
Total For T13A15										0.00	0	200,000,000
T13A16 On 21/08/2020 Spot Bond			5.92500	103.49183	5.92500	103.47530				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	0.00000				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			5.87500	103.22512	5.87500	103.20876				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	0.00000				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	0.00000				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	105.23364	8.55000	105.20943				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total T14A13 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 T14A13										0.00	0	0
T15OM-On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM-On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS136-On 06/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142-On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS145-On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147-On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148-On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149-On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151-On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153-On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154-On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155-On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
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	0.00000				0.00	0	360,000,000
Total TH13A3 SPOT										0.00	0	360,000,000
Total For TH13A3										0.00	0	360,000,000
TH13A4 On 21/08/2020 Spot Bond			6.24500	102.91674	6.24500	102.89943				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total TH13A7 SPOT										0.00	0	200,000,000
Total For TH13A7										0.00	0	200,000,000
TH13A8 On 21/08/2020 Spot Bond			5.91500	103.15997	5.91500	103.14351				0.00	0	1,500,000,000
Total TH13A8 SPOT										0.00	0	1,500,000,000
Total For TH13A8										0.00	0	1,500,000,000
TH13B1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C5 SPOT										0.00	0	0

Contract 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 TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			5.67500	111.20434	5.67500	111.18724				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	0.00000				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			5.83500	109.53297	5.83500	109.51566				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	0.00000				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	0.00000				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	0.00000				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	9.82000				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A7 On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A8 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D3 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A1 On 21/08/2022 Spot Bond					0.00000	0.00000				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
TH16A2 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total TH16A2 SPOT										0.00	0	500,000,000
Total For TH16A2										0.00	0	500,000,000
TH16A3 On 21/08/2024 Spot Bond			8.49000	101.91403	8.49000	101.89075				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20/R207 On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			6.45000	107.17926	6.45000	107.16077				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			7.71000	108.53339	7.71000	108.51108				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			8.86000	102.15018	8.86000	102.12599				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL31 SPOT										0.00	0	0
Total For TL31										0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL32 SPOT										0.00	0	0
Total For TL32										0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TLC09 SPOT										0.00	0	0
Total For TLC09										0.00	0	0
TN20 On 17/09/2020 Spot Bond			4.38000	103.68232	4.38000	103.67007				0.00	0	9,900,000,000
Total TN20 SPOT										0.00	0	9,900,000,000
Total For TN20										0.00	0	9,900,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	78.24083	100.00000	78.08181				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	49.83191	100.00000	49.72222				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			7.16000	111.26535	7.16000	111.24408			8,950,000,000,000.00	1,250,000,000	19,894,863,200	
Total TN23 SPOT									8,950,000,000,000.00	1,250,000,000	19,894,863,200	
Total For TN23									8,950,000,000,000.00	1,250,000,000	19,894,863,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN23/R On 06/11/2023 Spot Bond			100.00000	16.30560	100.00000	16.26970				0.00	0	0
Total TN23/R2023 SPOT										0.00	0	0
Total For TN23/R2023										0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.33000	102.88635	9.33000	102.86058			414,505,776,000.00		44,427,200	31,740,499,900
Total TN25 SPOT									414,505,776,000.00		44,427,200	31,740,499,900
Total For TN25									414,505,776,000.00		44,427,200	31,740,499,900
TN25/R On 19/08/2025 Spot Bond			100.00000	12.74499	100.00000	12.71662				0.00	0	0
Total TN25/R186 SPOT										0.00	0	0
Total For TN25/R186										0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.58000	96.42028	9.58000	96.39550			340,111,076,000.00		35,502,200	6,531,480,600
Total TN27 SPOT									340,111,076,000.00		35,502,200	6,531,480,600
Total For TN27									340,111,076,000.00		35,502,200	6,531,480,600
TN27/R On 14/11/2027 Spot Bond			100.00000	9.10804	100.00000	9.08778				0.00	0	0
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.97000	98.10846	10.97000	98.07983				0.00	0	1,500,000,000
Total TN30 SPOT										0.00	0	1,500,000,000
Total For TN30										0.00	0	1,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.42143	8.00000	118.39605				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.70000	86.89307	12.70000	86.86384				0.00	0	3,100,000,000
Total TN40 SPOT										0.00	0	3,100,000,000
Total For TN40										0.00	0	3,100,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.00636	10.75000	100.97747				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF25U On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TNF25U SPOT										0.00	0	0
Total For TNF25U										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.48900	10.00000	105.46200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			6.69000	105.80794	6.69000	105.78882			355,908,000,000.00		53,200,000	13,300,000
Total TPDA08 SPOT									355,908,000,000.00		53,200,000	13,300,000

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 TPDA08										355,908,000,000.00	53,200,000	13,300,000
TRA2A:On 14/12/2020 Spot Bond			6.17500	105.98283	6.17500	105.96522				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond			5.97500	5.97500	5.97500	5.97500				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond			6.39000	106.01170	6.39000	105.99338				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			6.68000	110.46428	6.68000	110.45099				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A: On 13/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.71737	8.62000	100.69415				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4B:On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11:On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12:On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13:On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
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

Contract 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 TSG06U										0.00	0	0
TSG07I 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
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG08U SPOT										0.00	0	0
Total For TSG08U										0.00	0	0
TSP233 On 09/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP235 On 13/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TSP241 On 11/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP241 SPOT										0.00	0	0
Total For TSP241										0.00	0	0
TSP242 On 10/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP242 SPOT										0.00	0	0
Total For TSP242										0.00	0	0
TSP243 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP243 SPOT										0.00	0	0
Total For TSP243										0.00	0	0
TSP244 On 18/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP244 SPOT										0.00	0	0
Total For TSP244										0.00	0	0
TSP245 On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP245 SPOT										0.00	0	0
Total For TSP245										0.00	0	0
TSP245 On 22/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP246 SPOT										0.00	0	0
Total For TSP246										0.00	0	0
TSP247 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP247 SPOT										0.00	0	0
Total For TSP247										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 24/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC32 On 13/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC329 SPOT										0.00	0	0
Total For TWC329										0.00	0	0
TWC33 On 19/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC330 SPOT										0.00	0	0
Total For TWC330										0.00	0	0
TWC33 On 27/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC331 SPOT										0.00	0	0
Total For TWC331										0.00	0	0
TWC33 On 04/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC332 SPOT										0.00	0	0
Total For TWC332										0.00	0	0
TWC33 On 10/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC333 SPOT										0.00	0	0
Total For TWC333										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC33 On 20/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC334 SPOT										0.00	0	0
Total For TWC334										0.00	0	0
TWC33 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC335 SPOT										0.00	0	0
Total For TWC335										0.00	0	0
TWC33 On 30/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC336 SPOT										0.00	0	0
Total For TWC336										0.00	0	0
UG21 On 02/03/2021 Spot Bond			6.64000	105.22104	6.64000	105.20236				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			9.93000	107.98849	9.93000	107.96005				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0

Contract 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 VCJA7U										0.00	0	0
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8 On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA21On 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
VCPA31On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA41On 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
VCPA51On 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
VCPA61On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA71On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA81On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA91On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB11On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB21On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB31On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
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

Contract 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 VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA12U SPOT										0.00	0	0
Total For VJA12U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB11U SPOT										0.00	0	0
Total For VJB11U										0.00	0	0
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB12U SPOT										0.00	0	0
Total For VJB12U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	0.00000				0.00	580,000,000	290,000,000
Total VKE09 SPOT										0.00	580,000,000	290,000,000
Total For VKE09										0.00	580,000,000	290,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE15 SPOT										0.00	0	0
Total For VKE15										0.00	0	0
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total VKE16 SPOT										0.00	0	200,000,000
Total For VKE16										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA11U SPOT										0.00	0	0
Total For VPA11U										0.00	0	0
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

Contract 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 VPB04U										0.00	0	0
VPB05 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
VPB06 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
VPB07 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
VPB08 On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09 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
VPB10 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
VPB11 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
VPB12 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
VR862 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
VR865 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
VR867 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
VR868 On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VR868U SPOT										0.00	0	0
Total For VR868U										0.00	0	0
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR869U SPOT										0.00	0	0
Total For VR869U										0.00	0	0
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR870U SPOT										0.00	0	0
Total For VR870U										0.00	0	0
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR871U SPOT										0.00	0	0
Total For VR871U										0.00	0	0
VRI871 On 28/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total VRI871 SPOT										0.00	0	0
Total For VRI871										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.91500	104.30337	4.91500	104.28935				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			5.20000	107.94344	5.20000	107.92822				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	52.28791	100.00000	52.17155				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT												
Total for SPOT :										89,503,451,041,999,300.00	335,476,670,733	102,272,082,963
Total Futures												
Total Options										0.00	0	275,091
Grand Total:										89,503,453,239,545,200.00	335,476,695,048	102,273,316,303