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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 06/08/2020 Bond Future			11.38595	76.91928	11.48669	76.37603			0.00	0	350
ES33 On 05/11/2020 Bond Future			11.61985	73.99204	11.72450	73.44418			0.00	0	0
ES33 On 04/02/2021 Bond Future			11.86327	74.86453	11.97226	74.31105			0.00	0	0
ES33 On 06/05/2021 Bond Future			12.10831	71.99522	12.22185	71.43558			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 06/08/2020 Bond Future			11.88494	76.34580	11.99589	75.68460			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.11287	72.92896	12.22853	72.26185			0.00	0	0
ES42 On 04/02/2021 Bond Future			12.34278	73.78975	12.46345	73.11558			0.00	0	0
ES42 On 06/05/2021 Bond Future			12.58328	70.42646	12.70946	69.74465			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/08/2020 Bond Future			138.28888	138.28888	138.24525	138.24525			0.00	0	4,976
I2025 On 05/11/2020 Bond Future			139.84676	139.84676	139.80505	139.80505			0.00	0	0
I2025 On 04/02/2021 Bond Future			140.00394	140.00394	139.96323	139.96323			0.00	0	0

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I2025	On	06/05/2021	Bond Future			141.73387	141.73387	141.69362	141.69362			0.00	0	0
Total I2025 Future												0.00	0	4,976
Total For I2025												0.00	0	4,976
I2029	On	06/08/2020	Bond Future			100.08061	100.08061	100.04601	100.04601			0.00	0	4,982
I2029	On	05/11/2020	Bond Future			100.07161	100.07161	100.03842	100.03842			0.00	0	0
I2029	On	04/02/2021	Bond Future			101.27426	101.27426	101.24171	101.24171			0.00	0	0
I2029	On	06/05/2021	Bond Future			101.37457	101.37457	101.34223	101.34223			0.00	0	0
Total I2029 Future												0.00	0	4,982
Total For I2029												0.00	0	4,982
I2033	On	06/08/2020	Bond Future			96.85820	96.85820	96.82314	96.82314			0.00	0	12,178
I2033	On	05/11/2020	Bond Future			96.73800	96.73800	96.70410	96.70410			0.00	0	0
I2033	On	04/02/2021	Bond Future			97.90048	97.90048	97.86730	97.86730			0.00	0	0
I2033	On	06/05/2021	Bond Future			97.88138	97.88138	97.84841	97.84841			0.00	0	0
Total I2033 Future												0.00	0	12,178
Total For I2033												0.00	0	12,178
I2038	On	06/08/2020	Bond Future			107.68025	107.68025	107.34305	107.34305			0.00	0	10,496
I2038	On	05/11/2020	Bond Future			108.89354	108.89354	108.55432	108.55432			0.00	0	0
I2038	On	04/02/2021	Bond Future			108.48854	108.48854	108.14650	108.14650			0.00	0	0
I2038	On	06/05/2021	Bond Future			109.82935	109.82935	109.48383	109.48383			0.00	0	0
Total I2038 Future												0.00	0	10,496
Total For I2038												0.00	0	10,496
I2046	On	06/08/2020	Bond Future			97.86721	97.86721	97.49739	97.49739			0.00	0	15,507
I2046	On	05/11/2020	Bond Future			97.18427	97.18427	96.81186	96.81186			0.00	0	0
I2046	On	04/02/2021	Bond Future			98.35241	98.35241	97.97663	97.97663			0.00	0	0
I2046	On	06/05/2021	Bond Future			97.75944	97.75944	97.37957	97.37957			0.00	0	0
Total I2046 Future												0.00	0	15,507
Total For I2046												0.00	0	15,507
I2050	On	06/08/2020	Bond Future			98.56315	98.56315	98.15617	98.15617			0.00	0	16,249
I2050	On	05/11/2020	Bond Future			99.67339	99.67339	99.26359	99.26359			0.00	0	0
I2050	On	04/02/2021	Bond Future			98.96164	98.96164	98.54806	98.54806			0.00	0	0
I2050	On	06/05/2021	Bond Future			100.18462	100.18462	99.76660	99.76660			0.00	0	0
Total I2050 Future												0.00	0	16,249
Total For I2050												0.00	0	16,249
R186	On	06/08/2020	Bond Future			7.33111	117.34948	7.43032	116.80533		9.01	117,466,829.48	1,001	79,208
R186	On	05/11/2020	Bond Future			7.48276	118.64298	7.58708	118.09494		8.61	0.00	0	0
R186	On	04/02/2021	Bond Future			7.63600	114.75770	7.74609	114.20457		8.06	0.00	0	0
R186	On	06/05/2021	Bond Future			7.79686	116.15052	7.91340	115.59154		7.98	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future											117,466,829.48	1,001	79,208
R186	On	06/08/2020	Bond Future	8.37	Call		5,369.92000	5.36992	5,811,500	9.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put		373.24000	0.37324	270,670	9.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call		5,414.79000	5.41479	5,857,860	9.76	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put		366.43000	0.36643	265,350	9.76	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call		5,325.03000	5.32503	5,765,210	9.74	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put		463.84000	0.46384	342,570	9.63	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put		380.06000	0.38006	276,090	9.74	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Put		99.32000	0.09932	55,760	9.88	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call		8,292.50000	8.29250	8,793,090	9.88	0.00	0	900
R186	On	06/08/2020	Bond Future	8.00	Put		723.10000	0.72310	551,840	9.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call		3,785.78000	3.78578	4,158,670	9.39	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call		4,837.95000	4.83795	5,260,830	9.63	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put		926.15000	0.92615	780,780	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call		6,365.03000	6.36503	6,767,210	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put		916.47000	0.91647	770,610	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call		6,285.75000	6.28575	6,689,160	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put		935.70000	0.93570	791,070	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call		3,452.05000	3.45205	3,724,540	8.80	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.34	Put		1,276.70000	1.27670	1,117,890	9.20	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call		5,135.42000	5.13542	5,524,650	9.20	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call		8,807.74000	8.80774	9,228,750	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put		456.02000	0.45602	328,990	9.34	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call		6,325.47000	6.32547	6,728,140	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Put		1,815.06000	1.81506	1,582,570	8.91	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call		3,952.09000	3.95209	4,267,640	8.91	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.00	Put		4,568.89000	4.56889	4,116,970	8.43	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call		1,440.92000	1.44092	1,537,040	8.43	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.84	Put		2,137.02000	2.13702	1,861,470	8.80	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call		4,311.67000	4.31167	4,517,800	8.27	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put		2,311.21000	2.31121	1,964,210	8.27	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call		4,341.77000	4.34177	4,550,510	8.28	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put		2,292.36000	2.29236	1,947,970	8.28	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call		4,371.96000	4.37196	4,583,320	8.29	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put		2,273.62000	2.27362	1,931,850	8.29	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Call		13,070.97000	13.07097	13,473,120	8.60	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Put		448.07000	0.44807	291,240	8.60	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Call		13,107.70000	13.10770	13,510,970	8.60	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Put		443.75000	0.44375	288,040	8.60	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
R186	On	06/05/2021	Bond Future	10.78	Call			13,144.45000	13.14445	13,548,830	8.60	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Put			439.47000	0.43947	284,870	8.60	0.00	0	0
Total R186 Option												0.00	0	14,700
Total For R186												117,466,829.48	1,001	93,908
R197	On	06/08/2020	Bond Future			307.34472	307.34472	307.46919	307.46919			0.00	0	2,549
R197	On	05/11/2020	Bond Future			310.80606	310.80606	310.93726	310.93726			0.00	0	0
R197	On	04/02/2021	Bond Future			306.60501	306.60501	306.74108	306.74108			0.00	0	0
R197	On	06/05/2021	Bond Future			310.39455	310.39455	310.53438	310.53438			0.00	0	0
Total R197 Future												0.00	0	2,549
Total For R197												0.00	0	2,549
R202	On	06/08/2020	Bond Future			214.50901	214.50901	214.09222	214.09222			0.00	0	7,794
R202	On	05/11/2020	Bond Future			216.92474	216.92474	216.50701	216.50701			0.00	0	0
R202	On	04/02/2021	Bond Future			215.31615	215.31615	214.89555	214.89555			0.00	0	0
R202	On	06/05/2021	Bond Future			217.97685	217.97685	217.55250	217.55250			0.00	0	0
Total R202 Future												0.00	0	7,794
Total For R202												0.00	0	7,794
R2023	On	06/08/2020	Bond Future			5.09329	109.75420	5.18835	109.52094		2.98	19,206,985.00	175	26,870
R2023	On	05/11/2020	Bond Future			5.16492	107.05607	5.27028	106.82219		2.96	0.00	0	0
R2023	On	04/02/2021	Bond Future			5.22518	108.31766	5.34408	108.08222		2.50	0.00	0	0
R2023	On	06/05/2021	Bond Future			5.26995	105.72030	5.40599	105.48273		2.37	0.00	0	0
Total R2023 Future												19,206,985.00	175	26,870
R2023	On	06/08/2020	Bond Future	7.28	Put			1.30000	0.00130	0,840	3.95	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			4,928.97000	4.92897	5,161,720	3.95	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			1.43000	0.00143	0,920	3.95	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			4,951.98000	4.95198	5,184,760	3.95	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			1.36000	0.00136	0,880	3.95	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			4,974.99000	4.97499	5,207,790	3.95	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			4,757.66000	4.75766	4,988,950	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			21.29000	0.02129	18,700	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			4,716.87000	4.71687	4,948,040	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			22.33000	0.02233	19,620	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			4,737.25000	4.73725	4,968,490	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			21.80000	0.02180	19,160	3.58	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put			322.95000	0.32295	294,740	2.95	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			2,265.47000	2.26547	2,471,770	2.95	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			319.92000	0.31992	290,780	2.95	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			2,232.69000	2.23269	2,441,120	2.95	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			325.75000	0.32575	298,740	2.95	0.00	0	0

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R2023	On	04/02/2021	Bond Future	6.33	Call		2,249.20000	2.24920	2,456,430	2.95	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Call		3,790.93000	3.79093	4,008,250	2.69	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Put		105.73000	0.10573	85,480	2.69	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Call		3,806.11000	3.80611	4,023,660	2.69	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Put		104.28000	0.10428	84,260	2.69	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Call		3,775.76000	3.77576	3,992,850	2.69	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Put		107.19000	0.10719	86,710	2.69	0.00	0	0
Total R2023 Option											0.00	0	0
Total For R2023											19,206,985.00	175	26,870
R2030	On	06/08/2020	Bond Future			8.76135	95.42454	8.85497	94.85154	14.12	83,210,198.88	872	106,878
R2030	On	05/11/2020	Bond Future			8.92277	96.47726	9.01995	95.89972	13.67	0.00	0	0
R2030	On	04/02/2021	Bond Future			9.08891	93.60946	9.19012	93.02616	12.85	0.00	0	0
R2030	On	06/05/2021	Bond Future			9.26211	94.74622	9.36764	94.15657	12.83	0.00	0	0
Total R2030 Future											83,210,198.88	872	106,878
R2030	On	06/08/2020	Bond Future	11.47	Call		14,340.32000	14.34032	14,907,270	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Call		11,375.34000	11.37534	11,924,680	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put		1,664.90000	1.66490	1,430,170	14.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.95	Call		6,849.98000	6.84998	7,315,600	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.95	Put		470.90000	0.47090	363,520	15.56	0.00	0	5,850
R2030	On	06/08/2020	Bond Future	10.40	Call		9,033.08000	9.03308	9,548,850	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.40	Put		196.55000	0.19655	139,320	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put		396.60000	0.39660	297,160	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Put		14.26000	0.01426	8,210	15.56	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.25	Call		13,262.40000	13.26240	13,825,110	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put		25.96000	0.02596	15,670	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Put		290.42000	0.29042	212,320	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call		8,100.53000	8.10053	8,595,430	15.56	0.00	0	650
R2030	On	06/08/2020	Bond Future	9.05	Put		1,759.55000	1.75955	1,512,900	14.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put		67.91000	0.06791	44,250	15.56	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.00	Put		435.77000	0.43577	328,940	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call		7,092.45000	7.09245	7,558,620	15.56	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.75	Put		90.27000	0.09027	60,160	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call		10,775.90000	10.77590	11,318,790	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Put		4,118.44000	4.11844	3,695,130	13.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call		7,329.73000	7.32973	7,803,290	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put		101.36000	0.10136	68,170	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call		10,526.10000	10.52610	11,065,910	15.56	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.75	Put		639.52000	0.63952	533,540	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call		5,896.58000	5.89658	6,363,600	15.56	0.00	0	450

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.42	Call			4,404.29000	4.40429	4,822,690	15.04	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			2,938.87000	2.93887	3,265,220	14.46	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			1,425.38000	1.42538	1,221,990	14.68	3,054,975.00	2,500	2,500
R2030	On	06/08/2020	Bond Future	9.20	Call			3,498.70000	3.49870	3,868,310	14.68	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			3,522.64000	3.52264	3,139,360	13.90	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			1,325.95000	1.32595	1,515,670	13.90	0.00	0	323
R2030	On	06/08/2020	Bond Future	9.11	Put			1,619.18000	1.61918	1,390,180	14.55	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			3,083.72000	3.08372	3,421,990	14.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			1,037.16000	1.03716	1,186,850	13.74	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			2,272.60000	2.27260	1,972,490	14.23	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			2,303.26000	2.30326	2,576,150	14.23	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			1,039.91000	1.03991	885,310	15.04	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.10	Call			3,120.48000	3.12048	3,461,630	14.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			1,641.91000	1.64191	1,410,060	14.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			3,157.45000	3.15745	3,501,450	14.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			5,480.58000	5.48058	5,860,660	14.31	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			9,029.28000	9.02928	9,452,030	14.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			1,666.85000	1.66685	1,506,100	14.65	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			6,969.41000	6.96941	6,484,500	13.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			1,312.36000	1.31236	1,404,990	13.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			3,975.22000	3.97522	3,631,810	13.57	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			2,962.17000	2.96217	3,196,300	13.57	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.06	Call			7,305.29000	7.30529	7,727,220	14.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			2,070.92000	2.07092	1,873,460	14.31	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			4,373.07000	4.37307	4,012,520	13.49	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			2,636.14000	2.63614	2,853,130	13.49	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			2,890.32000	2.89032	2,611,300	13.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			4,123.04000	4.12304	4,421,560	13.85	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.37	Call			8,611.85000	8.61185	9,022,020	14.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			934.81000	0.93481	780,020	14.85	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			5,871.64000	5.87164	5,442,500	13.18	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,732.07000	1.73207	1,880,470	13.18	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,401.09000	3.40109	3,086,320	13.70	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			3,519.68000	3.51968	3,782,450	13.70	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.38	Call			4,635.46000	4.63546	4,968,350	14.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,403.47000	1.40347	1,247,860	14.85	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,099.52000	5.09952	4,707,630	13.33	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			2,140.12000	2.14012	2,325,770	13.33	0.00	0	15,758
R2030	On	05/11/2020	Bond Future	9.03	Put			3,429.73000	3.42973	3,113,110	13.69	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			3,489.20000	3.48920	3,750,120	13.69	0.00	0	15,758

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	9.38	Put			2,535.33000	2.53533	2,290,680	14.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,045.47000	1.04547	878,100	14.85	0.00	0	15,758
R2030	On	05/11/2020	Bond Future	9.39	Call			4,670.60000	4.67060	5,005,920	14.03	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,513.02000	2.51302	2,270,800	14.03	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			4,705.86000	4.70586	5,043,590	14.04	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,490.88000	2.49088	2,251,070	14.04	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Put			5,786.97000	5.78697	5,361,630	13.20	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			1,772.50000	1.77250	1,924,700	13.20	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			3,943.44000	3.94344	3,601,380	13.58	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			2,990.39000	2.99039	3,225,870	13.58	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.86	Call			6,472.31000	6.47231	6,889,100	14.65	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			2,003.51000	2.00351	2,054,710	12.26	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			5,031.42000	5.03142	4,592,180	12.60	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			3,111.24000	3.11124	3,255,300	12.60	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			7,536.23000	7.53623	7,890,890	13.85	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			1,967.44000	1.96744	1,738,800	13.85	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			3,939.29000	3.93929	4,119,970	12.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Put			6,930.90000	6.93090	6,398,800	12.26	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			4,112.38000	4.11238	3,709,760	12.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			3,968.30000	3.96830	4,150,690	12.80	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			4,083.88000	4.08388	3,682,970	12.80	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			3,910.08000	3.91008	4,089,680	12.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			4,140.73000	4.14073	3,737,030	12.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Put			4,226.69000	4.22669	3,819,450	12.77	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			3,823.08000	3.82308	3,999,140	12.77	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.37	Put			6,887.60000	6.88760	6,358,130	12.26	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			2,021.55000	2.02155	2,075,380	12.26	0.00	0	1,000
R2030	On	06/05/2021	Bond Future	10.74	Call			9,432.15000	9.43215	9,688,900	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Call			12,977.67000	12.97767	13,355,860	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.22	Put			0.00000	0.00000	4,775,420	12.81	3,342,794.00	700	700
R2030	On	06/05/2021	Bond Future	10.04	Call			6,946.65000	6.94665	7,210,160	13.53	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Put			3,301.81000	3.30181	2,975,670	13.53	4,165,938.00	1,400	0
R2030	On	06/05/2021	Bond Future	9.15	Put			5,433.04000	5.43304	4,973,250	12.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Call			4,211.62000	4.21162	4,341,480	12.77	3,039,036.00	700	0
R2030	On	06/05/2021	Bond Future	11.71	Put			1,060.47000	1.06047	849,010	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Put			2,189.69000	2.18969	1,856,790	13.77	1,299,753.00	700	0
R2030	On	06/05/2021	Bond Future	11.69	Call			12,901.77000	12.90177	13,277,690	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Put			1,077.49000	1.07749	863,760	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Call			12,939.71000	12.93971	13,316,770	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Put			1,068.95000	1.06895	856,360	13.77	0.00	0	0

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	7.97	Put		0.00000	0.00000	9,384,790	12.18	0.00	0	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		0.00000	0.00000	1,754,350	12.18	2,456,090.00	1,400	700	
R2030	On	06/05/2021	Bond Future	9.92	Call		0.00000	0.00000	6,781,410	13.39	0.00	0	0	
R2030	On	06/05/2021	Bond Future	9.92	Put		0.00000	0.00000	3,183,520	13.39	4,456,928.00	1,400	700	
R2030	On	06/05/2021	Bond Future	9.22	Call		0.00000	0.00000	4,538,770	12.81	0.00	0	0	
Total R2030 Option											21,815,514.00	8,800	133,440	
Total For R2030											105,025,712.88	9,672	240,318	
R2032	On	06/08/2020	Bond Future			9.65496	93.30817	9.72301	92.87162		16.26	3,172,477.78	34	92,900
R2032	On	05/11/2020	Bond Future			9.83588	90.19132	9.90637	89.75166		16.53	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.01961	91.25493	10.09282	90.81104		14.97	0.00	0	0
R2032	On	06/05/2021	Bond Future			10.20766	88.21511	10.28380	87.76645		15.67	0.00	0	0
Total R2032 Future											3,172,477.78	34	92,900	
R2032	On	06/08/2020	Bond Future	9.91	Call		3,210.70000	3.21070	3,435,160	16.46	0.00	0	0	
R2032	On	06/08/2020	Bond Future	9.91	Put		2,025.93000	2.02593	1,813,840	16.46	0.00	0	800	
R2032	On	06/08/2020	Bond Future	9.45	Call		1,742.62000	1.74262	1,887,890	15.91	0.00	0	0	
R2032	On	06/08/2020	Bond Future	9.45	Put		3,511.67000	3.51167	3,220,390	15.91	0.00	0	0	
R2032	On	06/08/2020	Bond Future	8.79	Put		6,772.37000	6.77237	6,385,950	15.35	0.00	0	0	
R2032	On	06/08/2020	Bond Future	8.79	Call		526.05000	0.52605	576,180	15.35	0.00	0	800	
R2032	On	06/08/2020	Bond Future	9.29	Put		4,170.65000	4.17065	3,850,880	15.67	0.00	0	0	
R2032	On	06/08/2020	Bond Future	9.29	Call		1,342.68000	1.34268	1,459,460	15.67	0.00	0	800	
R2032	On	06/08/2020	Bond Future	9.46	Call		1,769.63000	1.76963	1,916,760	15.93	0.00	0	0	
R2032	On	06/08/2020	Bond Future	9.46	Put		3,473.05000	3.47305	3,183,630	15.93	0.00	0	0	
R2032	On	06/08/2020	Bond Future	9.47	Call		1,796.89000	1.79689	1,945,880	15.94	0.00	0	0	
R2032	On	06/08/2020	Bond Future	9.47	Put		3,434.74000	3.43474	3,147,180	15.94	0.00	0	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		6,912.24000	6.91224	6,572,990	15.65	0.00	0	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		1,767.78000	1.76778	1,868,190	15.65	0.00	0	3,000	
R2032	On	05/11/2020	Bond Future	9.61	Put		4,855.82000	4.85582	4,575,200	16.16	0.00	0	0	
R2032	On	05/11/2020	Bond Future	9.44	Put		5,494.33000	5.49433	5,193,940	15.99	0.00	0	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		2,529.53000	2.52953	2,668,800	15.99	0.00	0	1,000	
R2032	On	05/11/2020	Bond Future	11.08	Call		8,418.56000	8.41856	8,726,820	17.97	0.00	0	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		3,454.70000	3.45470	3,632,210	16.33	0.00	0	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		4,307.96000	4.30796	4,045,810	16.33	0.00	0	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		3,395.12000	3.39512	3,570,100	16.31	0.00	0	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		1,651.73000	1.65173	1,512,470	17.95	0.00	0	3,000	
R2032	On	05/11/2020	Bond Future	8.94	Put		7,746.93000	7.74693	7,389,910	15.54	0.00	0	0	
R2032	On	05/11/2020	Bond Future	8.94	Call		1,452.22000	1.45222	1,534,860	15.54	0.00	0	1,000	
R2032	On	05/11/2020	Bond Future	9.61	Call		2,987.14000	2.98714	3,146,180	16.16	0.00	0	3,000	
R2032	On	05/11/2020	Bond Future	10.99	Call		8,051.90000	8.05190	8,352,300	17.95	0.00	0	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		4,374.45000	4.37445	4,109,770	16.31	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2020	Bond Future	11.08	Put			1,515.80000	1.51580	1,384,400	17.97	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,424.73000	3.42473	3,601,090	16.32	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			4,340.99000	4.34099	4,077,690	16.32	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			6,040.39000	6.04039	5,753,480	14.68	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			3,129.59000	3.12959	3,284,940	14.66	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			6,114.24000	6.11424	5,825,700	14.66	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			2,360.77000	2.36077	2,482,650	14.39	0.00	0	800
R2032	On	04/02/2021	Bond Future	10.82	Call			7,051.38000	7.05138	7,352,030	15.93	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			2,803.52000	2.80352	2,660,280	15.93	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.62	Call			3,155.78000	3.15578	3,312,090	14.67	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			6,077.23000	6.07723	5,789,650	14.67	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			3,182.08000	3.18208	3,339,060	14.68	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			9,874.58000	9.87458	9,461,330	14.14	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			1,498.16000	1.49816	1,528,800	14.14	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			7,399.80000	7.39980	7,077,790	14.39	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Call			11,790.75000	11.79075	12,049,380	16.79	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Put			1,864.23000	1.86423	1,674,200	16.79	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Call			11,717.28000	11.71728	11,974,270	16.79	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Put			1,890.22000	1.89022	1,698,550	16.79	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Call			11,754.01000	11.75401	12,011,810	16.79	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Put			1,877.19000	1.87719	1,686,330	16.79	0.00	0	0
Total R2032 Option												0.00	0	16,800
Total For R2032												3,172,477.78	34	109,700
R2035	On	06/08/2020	Bond Future			10.32418	93.17882	10.42330	92.50343		18.04	15,001,790.02	161	100,924
R2035	On	05/11/2020	Bond Future			10.51305	89.73088	10.61581	89.04967		18.47	0.00	0	0
R2035	On	04/02/2021	Bond Future			10.70898	90.78862	10.81580	90.10039		16.79	0.00	0	0
R2035	On	06/05/2021	Bond Future			10.90184	87.41135	11.01284	86.71542		17.65	0.00	0	0
Total R2035 Future												15,001,790.02	161	100,924
R2035	On	06/08/2020	Bond Future	9.67	Put			6,121.72000	6.12172	5,622,130	16.79	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			793.99000	0.79399	969,790	16.79	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			10,649.03000	10.64903	10,031,080	16.78	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			182.87000	0.18287	240,310	16.78	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			12,581.30000	12.58130	11,939,310	16.78	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			94.07000	0.09407	127,470	16.78	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.91	Call			1,249.78000	1.24978	1,488,560	17.06	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,830.50000	4.83050	4,393,890	17.06	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			2,847.51000	2.84751	3,232,880	17.97	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			2,666.87000	2.66687	2,376,850	17.97	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.09	Put			9,981.26000	9.98126	9,374,500	16.78	0.00	0	0

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	9.09	Call			228.53000	0.22853	297,160	16.78	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.92	Call			1,272.50000	1.27250	1,514,170	17.08	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,781.46000	4.78146	4,347,740	17.08	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			1,295.61000	1.29561	1,540,050	17.09	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,732.88000	4.73288	4,301,930	17.09	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			3,303.49000	3.30349	3,737,680	18.30	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			5,149.57000	5.14957	4,902,550	18.30	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			3,242.67000	3.24267	3,674,150	18.28	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			5,224.83000	5.22483	4,975,100	18.28	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			3,272.89000	3.27289	3,705,730	18.29	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			5,186.97000	5.18697	4,938,600	18.29	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Call			6,076.82000	6.07682	6,515,960	17.21	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			4,036.37000	4.03637	3,787,280	17.21	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.06	Call			2,745.20000	2.74520	3,028,030	16.12	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			7,792.45000	7.79245	7,387,050	16.12	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			2,695.41000	2.69541	2,975,100	16.09	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			7,882.00000	7.88200	7,473,460	16.09	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			2,948.83000	2.94883	3,244,150	16.20	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			7,441.78000	7.44178	7,048,870	16.20	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			2,720.24000	2.72024	3,001,500	16.10	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			7,837.12000	7.83712	7,430,150	16.10	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Put			8,646.40000	8.64640	8,250,530	17.01	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Call			3,623.46000	3.62346	3,923,520	17.01	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.35	Call			10,636.67000	10.63667	11,163,030	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.35	Put			2,869.21000	2.86921	2,699,640	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Call			9,470.05000	9.47005	9,967,820	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Put			2,833.25000	2.83325	2,665,320	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Put			3,518.57000	3.51857	3,320,410	18.88	0.00	0	793
R2035	On	06/05/2021	Bond Future	11.32	Call			6,863.52000	6.86352	7,294,960	17.94	0.00	0	0
R2035	On	06/05/2021	Bond Future	11.32	Put			4,980.34000	4.98034	4,715,850	17.94	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.36	Call			10,672.69000	10.67269	11,199,880	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.36	Put			2,851.18000	2.85118	2,682,440	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Call			10,708.76000	10.70876	11,236,760	18.88	0.00	0	0
Total R2035 Option												0.00	0	32,940
Total For R2035												15,001,790.02	161	133,864
R2037	On	06/08/2020	Bond Future			10.62256	83.92323	10.70135	83.39539		20.38	7,720,937.16	92	87,059
R2037	On	05/11/2020	Bond Future			10.80738	84.84932	10.88894	84.31721		19.84	0.00	0	0
R2037	On	04/02/2021	Bond Future			10.99879	81.59439	11.08347	81.05697		18.95	0.00	0	0
R2037	On	06/05/2021	Bond Future			11.19539	82.58573	11.28337	82.04238		18.94	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Future										7,720,937.16	92	87,059
R2037 On 06/08/2020 Bond Future	9.87	Call			745.83000	0.74583	873,850	19.03		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.87	Put			6,581.48000	6.58148	6,181,660	19.03		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Call			759.65000	0.75965	889,400	19.03		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Put			6,521.48000	6.52148	6,123,390	19.03		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Call			732.20000	0.73220	858,510	19.03		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Put			6,641.75000	6.64175	6,240,220	19.03		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Put			7,063.25000	7.06325	6,757,600	18.74		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Call			2,210.85000	2.21085	2,438,760	18.75		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Put			7,016.59000	7.01659	6,712,390	18.75		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Call			2,235.13000	2.23513	2,464,500	18.77		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Put			6,970.16000	6.97016	6,667,420	18.77		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Call			2,186.71000	2.18671	2,413,170	18.74		0.00	0	0
R2037 On 04/02/2021 Bond Future	13.73	Put			744.97000	0.74497	695,480	20.50		0.00	0	300
R2037 On 04/02/2021 Bond Future	10.85	Call			4,305.83000	4.30583	4,585,700	18.81		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.85	Put			5,800.76000	5.80076	5,543,210	18.81		0.00	0	72
R2037 On 04/02/2021 Bond Future	10.35	Call			2,919.37000	2.91937	3,140,170	18.25		0.00	0	0
R2037 On 04/02/2021 Bond Future	9.65	Call			1,538.13000	1.53813	1,681,100	17.84		0.00	0	72
R2037 On 04/02/2021 Bond Future	10.28	Call			2,745.72000	2.74572	2,958,270	18.17		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.28	Put			8,070.78000	8.07078	7,745,910	18.17		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.29	Call			2,770.18000	2.77018	2,983,900	18.18		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Call			3,257.19000	3.25719	3,493,250	18.41		0.00	0	240
R2037 On 04/02/2021 Bond Future	13.73	Call			15,123.05000	15.12305	15,610,980	20.50		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Put			7,208.38000	7.20838	6,907,020	18.41		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.29	Put			8,025.76000	8.02576	7,702,060	18.18		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.27	Call			2,721.39000	2.72139	2,932,750	18.15		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.27	Put			8,116.02000	8.11602	7,789,960	18.15		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.35	Put			7,759.80000	7.75980	7,443,180	18.25		0.00	0	72
R2037 On 04/02/2021 Bond Future	9.65	Put			11,415.00000	11.41500	11,020,550	17.84		0.00	0	0
R2037 On 04/02/2021 Bond Future	11.97	Put			2,995.42000	2.99542	2,842,520	20.44		0.00	0	0
R2037 On 04/02/2021 Bond Future	11.97	Call			8,310.46000	8.31046	8,694,980	20.44		0.00	0	300
R2037 On 04/02/2021 Bond Future	11.90	Call			8,030.91000	8.03091	8,410,090	20.31		0.00	0	0
R2037 On 04/02/2021 Bond Future	11.90	Put			3,115.73000	3.11573	2,957,490	20.31		0.00	0	240
R2037 On 06/05/2021 Bond Future	12.42	Put			3,383.08000	3.38308	3,225,940	20.27		0.00	0	0
R2037 On 06/05/2021 Bond Future	12.43	Call			9,958.98000	9.95898	10,345,870	20.27		0.00	0	0
R2037 On 06/05/2021 Bond Future	12.43	Put			3,363.15000	3.36315	3,206,690	20.27		0.00	0	0
R2037 On 06/05/2021 Bond Future	12.44	Call			9,992.93000	9.99293	10,380,490	20.27		0.00	0	0
R2037 On 06/05/2021 Bond Future	12.44	Put			3,343.32000	3.34332	3,187,530	20.27		0.00	0	0
R2037 On 06/05/2021 Bond Future	12.42	Call			9,925.08000	9.92508	10,311,290	20.27		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Option										0.00	0	1,296
Total For R2037										7,720,937.16	92	88,355
R2040 On 06/08/2020 Bond Future			10.80687	85.72135	10.92175	84.91059		20.93		11,743,824.95	137	50,943
R2040 On 05/11/2020 Bond Future			10.99084	86.66736	11.10995	85.84928		20.42		0.00	0	0
R2040 On 04/02/2021 Bond Future			11.18150	83.18353	11.30532	82.35684		19.61		0.00	0	0
R2040 On 06/05/2021 Bond Future			11.37694	84.19436	11.50573	83.35820		19.58		0.00	0	0
Total R2040 Future										11,743,824.95	137	50,943
R2040 On 06/08/2020 Bond Future	10.02	Put			7,347.57000	7.34757	6,726,140	19.28		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Call			2,655.83000	2.65583	3,109,470	20.67		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Put			3,160.74000	3.16074	2,803,620	20.67		0.00	0	12,538
R2040 On 06/08/2020 Bond Future	11.26	Call			4,256.49000	4.25649	4,825,350	21.40		0.00	0	0
R2040 On 06/08/2020 Bond Future	11.26	Put			1,940.00000	1.94000	1,698,100	21.40		0.00	0	517
R2040 On 06/08/2020 Bond Future	9.57	Put			10,619.43000	10.61943	9,898,790	19.28		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.02	Call			633.51000	0.63351	822,840	19.28		0.00	0	0
R2040 On 06/08/2020 Bond Future	9.57	Call			233.81000	0.23381	323,930	19.28		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.07	Put			7,019.90000	7.01990	6,412,070	19.29		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.07	Call			699.98000	0.69998	902,910	19.29		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.79	Call			2,451.95000	2.45195	2,886,830	20.57		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.79	Put			3,382.82000	3.38282	3,006,940	20.57		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.03	Call			646.41000	0.64641	838,460	19.29		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.03	Put			7,281.43000	7.28143	6,662,720	19.29		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Call			659.50000	0.65950	854,190	19.29		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Put			7,215.58000	7.21558	6,599,510	19.29		0.00	0	0
R2040 On 05/11/2020 Bond Future	11.00	Put			4,881.98000	4.88198	4,564,200	20.42		0.00	0	0
R2040 On 05/11/2020 Bond Future	11.00	Call			4,127.27000	4.12727	4,627,570	20.42		0.00	0	2,230
R2040 On 05/11/2020 Bond Future	10.23	Call			1,909.55000	1.90955	2,237,390	19.26		0.00	0	2,000
R2040 On 05/11/2020 Bond Future	11.70	Call			6,819.59000	6.81959	7,438,170	21.60		0.00	0	0
R2040 On 05/11/2020 Bond Future	11.70	Put			2,950.03000	2.95003	2,750,530	21.60		0.00	0	2,000
R2040 On 05/11/2020 Bond Future	9.50	Put			12,992.62000	12.99262	12,352,050	18.86		0.00	0	0
R2040 On 05/11/2020 Bond Future	9.50	Call			752.39000	0.75239	929,900	18.86		0.00	0	2,000
R2040 On 05/11/2020 Bond Future	10.00	Put			9,567.23000	9.56723	9,023,510	18.86		0.00	0	0
R2040 On 05/11/2020 Bond Future	10.00	Call			1,416.72000	1.41672	1,691,080	18.86		0.00	0	2,230
R2040 On 05/11/2020 Bond Future	11.50	Call			5,985.92000	5.98592	6,576,950	21.19		0.00	0	0
R2040 On 05/11/2020 Bond Future	11.50	Put			3,394.74000	3.39474	3,167,690	21.19		0.00	0	2,000
R2040 On 05/11/2020 Bond Future	10.31	Call			2,101.99000	2.10199	2,448,850	19.40		0.00	0	0
R2040 On 05/11/2020 Bond Future	10.31	Put			7,852.90000	7.85290	7,381,680	19.40		0.00	0	0
R2040 On 05/11/2020 Bond Future	10.32	Call			2,126.89000	2.12689	2,476,280	19.42		0.00	0	0
R2040 On 05/11/2020 Bond Future	9.73	Put			11,344.12000	11.34412	10,745,780	18.86		0.00	0	0
R2040 On 05/11/2020 Bond Future	9.73	Call			1,019.86000	1.01986	1,239,600	18.86		0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	10.23	Put			8,270.13000	8.27013	7,779,890	19.26	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			7,802.05000	7.80205	7,333,360	19.42	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			2,077.26000	2.07726	2,421,790	19.38	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			7,904.02000	7.90402	7,430,470	19.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Call			6,796.96000	6.79696	7,394,470	20.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Call			2,546.81000	2.54681	2,913,990	18.58	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			4,429.42000	4.42942	4,176,710	19.99	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			14,046.64000	14.04664	13,438,240	18.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			1,130.11000	1.13011	1,348,400	18.38	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			10,746.69000	10.74669	10,225,210	18.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			1,863.47000	1.86347	2,168,680	18.38	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Put			8,912.88000	8.91288	8,453,370	18.58	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			3,997.67000	3.99767	3,768,490	20.25	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call			2,571.52000	2.57152	2,940,690	18.59	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			8,863.03000	8.86303	8,405,510	18.59	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			2,596.35000	2.59635	2,967,260	18.61	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			8,813.40000	8.81340	8,357,620	18.61	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Put			14,623.73000	14.62373	14,002,530	18.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			1,036.11000	1.03611	1,241,600	18.38	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			9,746.77000	9.74677	9,256,790	18.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			2,174.14000	2.17414	2,510,850	18.38	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.57	Call			6,152.60000	6.15260	6,726,580	19.99	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Call			9,527.70000	9.52770	10,175,930	20.81	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Put			3,913.13000	3.91313	3,725,200	20.81	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Call			9,566.73000	9.56673	10,215,860	20.82	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Put			3,894.92000	3.89492	3,707,890	20.82	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Call			9,488.41000	9.48841	10,135,730	20.79	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Put			3,931.14000	3.93114	3,742,300	20.79	0.00	0	0
Total R2040 Option												0.00	0	33,815
Total For R2040												11,743,824.95	137	84,758
R2044	On	06/08/2020	Bond Future			10.87720	82.35039	10.98674	81.57425		21.97	8,893,842.12	108	79,488
R2044	On	05/11/2020	Bond Future			11.05503	83.25915	11.16863	82.47604		21.41	0.00	0	0
R2044	On	04/02/2021	Bond Future			11.23918	79.86038	11.35732	79.06894		20.55	0.00	0	0
R2044	On	06/05/2021	Bond Future			11.42768	80.83081	11.55059	80.03035		20.51	0.00	0	0
Total R2044 Future												8,893,842.12	108	79,488
R2044	On	06/08/2020	Bond Future	9.36	Put			13,063.05000	13.06305	12,336,070	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			113.48000	0.11348	162,640	20.23	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			8,148.36000	8.14836	7,529,130	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			514.66000	0.51466	671,570	20.23	0.00	0	602

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	11.09	Call			3,335.73000	3.33573	3,823,470	22.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Put			16,223.89000	16.22389	15,468,550	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			39.54000	0.03954	60,340	20.23	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			10,562.70000	10.56270	9,877,590	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			248.78000	0.24878	339,810	20.23	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			2,745.65000	2.74565	3,188,730	21.84	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			9,020.28000	9.02028	8,373,740	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			8,946.03000	8.94603	8,301,640	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			414.86000	0.41486	548,800	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			8,872.06000	8.87206	8,229,860	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			396.87000	0.39687	526,470	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			3,146.12000	3.14612	2,813,060	21.84	0.00	0	140
R2044	On	06/08/2020	Bond Future	11.09	Put			2,615.45000	2.61545	2,327,050	22.14	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.87	Call			405.79000	0.40579	537,540	20.23	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			4,106.66000	4.10666	4,594,360	21.17	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			4,855.24000	4.85524	4,559,830	21.17	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Put			4,475.93000	4.47593	4,200,930	21.31	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			5,436.40000	5.43640	5,989,110	21.65	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			3,682.89000	3.68289	3,452,490	21.65	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			11,975.70000	11.97570	11,394,890	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			1,276.66000	1.27666	1,527,400	19.75	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			19,006.73000	19.00673	18,301,530	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			253.56000	0.25356	331,470	19.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			9,912.58000	9.91258	9,390,370	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			544.30000	0.54430	682,470	19.75	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			4,485.30000	4.48530	4,993,410	21.31	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			504.58000	0.50458	635,300	19.75	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			10,306.83000	10.30683	9,772,450	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			1,261.26000	1.26126	1,509,990	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			5,247.93000	5.24793	5,792,480	21.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			930.35000	0.93035	1,132,650	19.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			10,240.48000	10.24048	9,708,110	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			7,946.13000	7.94613	7,495,170	19.93	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			2,023.73000	2.02373	2,358,180	19.95	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			7,893.67000	7.89367	7,445,010	19.95	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			1,974.85000	1.97485	2,304,700	19.92	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			1,355.66000	1.35566	1,616,560	19.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			15,322.13000	15.32213	14,669,740	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Put			9,783.22000	9.78322	9,265,110	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			1,388.20000	1.38820	1,653,200	19.75	0.00	0	525

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	9.34	Put			14,910.25000	14.91025	14,265,310	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			7,999.07000	7.99907	7,545,810	19.92	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			3,824.76000	3.82476	3,586,200	21.58	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			1,999.11000	1.99911	2,331,260	19.93	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			1,726.90000	1.72690	2,012,800	19.26	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Call			2,190.17000	2.19017	2,522,320	19.32	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			9,860.13000	9.86013	9,400,840	19.32	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			13,973.50000	13.97350	13,402,940	19.26	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			1,171.72000	1.17172	1,392,600	19.26	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			11,375.19000	11.37519	10,869,650	19.26	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			2,375.55000	2.37555	2,724,140	19.43	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			9,427.90000	9.42790	8,985,050	19.43	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			2,328.42000	2.32842	2,672,840	19.40	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			9,534.48000	9.53448	9,087,460	19.40	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			3,624.70000	3.62470	4,061,700	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			7,192.73000	7.19273	6,838,290	20.08	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Call			2,351.92000	2.35192	2,698,550	19.42	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			9,481.07000	9.48107	9,036,260	19.42	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Call			9,457.37000	9.45737	10,086,670	21.82	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Put			4,002.84000	4.00284	3,831,680	21.82	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Call			9,380.30000	9.38030	10,007,890	21.79	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Put			4,039.79000	4.03979	3,866,920	21.79	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Call			9,418.83000	9.41883	10,047,270	21.81	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Put			4,021.27000	4.02127	3,849,250	21.81	0.00	0	0
Total R2044 Option												0.00	0	15,795
Total For R2044												8,893,842.12	108	95,283
R2048	On	06/08/2020	Bond Future			10.82955	85.76299	10.93863	84.97049		21.38	264,321,535.18	3,082	86,488
R2048	On	05/11/2020	Bond Future			11.00512	82.29633	11.11838	81.49657		21.92	0.00	0	0
R2048	On	04/02/2021	Bond Future			11.18699	83.26651	11.30488	82.45829		19.90	0.00	0	0
R2048	On	06/05/2021	Bond Future			11.36524	79.86122	11.48788	79.04378		20.94	0.00	0	0
Total R2048 Future												264,321,535.18	3,082	86,488
R2048	On	06/08/2020	Bond Future	10.19	Call			852.28000	0.85228	1,080,180	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			6,579.91000	6.57991	6,015,310	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			868.81000	0.86881	1,099,720	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			6,515.28000	6.51528	5,953,690	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			836.09000	0.83609	1,061,010	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			6,645.00000	6.64500	6,077,420	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Put			567.62000	0.56762	492,130	23.78	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call			9,116.23000	9.11623	9,833,240	23.78	0.00	0	814

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	11.80	Put			1,060.16000	1.06016	928,040	23.27	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			6,866.13000	6.86613	7,526,510	23.27	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			2,456.60000	2.45660	2,180,290	21.56	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			3,604.28000	3.60428	4,120,470	21.56	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			247.71000	0.24771	212,080	23.78	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			11,636.24000	11.63624	12,393,110	23.78	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			5,615.16000	5.61516	5,101,580	19.96	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			1,170.33000	1.17033	1,449,250	19.96	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			998.03000	0.99803	873,040	23.40	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			7,117.99000	7.11799	7,785,500	23.40	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			2,312.55000	2.31255	2,049,580	21.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			3,809.97000	3.80997	4,339,500	21.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			3,296.16000	3.29616	2,947,440	21.12	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			2,653.28000	2.65328	3,097,060	21.12	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			14,074.95000	14.07495	13,322,840	19.69	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			86.77000	0.08677	127,160	19.69	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			16,453.32000	16.45332	15,681,890	19.69	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			39.18000	0.03918	60,250	19.69	0.00	0	3,000
R2048	On	05/11/2020	Bond Future	11.00	Put			5,002.74000	5.00274	4,705,090	21.92	0.00	0	0
R2048	On	05/11/2020	Bond Future	11.00	Call			4,166.49000	4.16649	4,668,600	21.92	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.00	Put			9,949.96000	9.94996	9,420,300	20.18	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.00	Call			1,385.19000	1.38519	1,655,290	20.18	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.04	Call			1,466.46000	1.46646	1,746,220	20.26	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			9,697.55000	9.69755	9,177,550	20.26	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			1,425.39000	1.42539	1,700,400	20.22	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			9,823.05000	9.82305	9,298,300	20.22	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			1,445.75000	1.44575	1,723,310	20.24	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			9,760.05000	9.76005	9,237,850	20.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			2,723.31000	2.72331	3,128,270	18.94	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			8,703.90000	8.70390	8,300,640	18.94	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			2,670.55000	2.67055	3,071,370	18.91	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			8,806.05000	8.80605	8,398,650	18.91	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			2,696.74000	2.69674	3,099,620	18.93	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			8,754.72000	8.75472	8,349,380	18.93	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Call			9,308.56000	9.30856	9,982,690	22.07	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Put			4,027.74000	4.02774	3,884,430	22.07	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Call			9,347.59000	9.34759	10,022,830	22.09	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Put			4,008.68000	4.00868	3,866,480	22.09	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Call			9,386.63000	9.38663	10,062,710	22.10	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Put			3,989.72000	3.98972	3,848,360	22.10	0.00	0	0

Contract 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 Option												0.00	0	29,088
Total For R2048												264,321,535.18	3,082	115,576
R208	On	06/08/2020	Bond Future			3.33087	104.59296	3.32328	104.59778		0.41	0.00	0	23,391
R208	On	05/11/2020	Bond Future			2.58191	102.35413	2.56472	102.36086		0.23	0.00	0	0
Total R208 Future												0.00	0	23,391
R208	On	06/08/2020	Bond Future	5.56	Call			1,404.32000	1.40432	1,399,500	0.47	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.47	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			1,410.52000	1.41052	1,405,700	0.47	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.47	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			1,398.12000	1.39812	1,393,300	0.47	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.47	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			860.09000	0.86009	853,360	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			863.94000	0.86394	857,210	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			856.24000	0.85624	849,510	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	23,391
R209	On	06/08/2020	Bond Future			10.27009	71.30753	10.36831	70.73104		21.61	24,886,327.97	349	63,649
R209	On	05/11/2020	Bond Future			10.43771	68.95314	10.53921	68.37156		21.86	0.00	0	0
R209	On	04/02/2021	Bond Future			10.60708	69.76624	10.71213	69.17856		19.70	0.00	0	0
R209	On	06/05/2021	Bond Future			10.77912	67.47100	10.88793	66.87671		20.63	0.00	0	0
Total R209 Future												24,886,327.97	349	63,649
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.80	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			38,693.62000	38.69362	38,117,130	20.80	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.80	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			38,585.29000	38.58529	38,008,800	20.80	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.80	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			38,802.10000	38.80210	38,225,610	20.80	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			2,542.30000	2.54230	2,754,990	21.33	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			5,655.49000	5.65549	5,286,600	21.33	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			2,565.64000	2.56564	2,779,710	21.34	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			5,618.11000	5.61811	5,250,600	21.34	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			2,519.25000	2.51925	2,730,570	21.32	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			5,693.23000	5.69323	5,322,970	21.32	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			3,018.69000	3.01869	3,145,070	19.06	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			6,490.46000	6.49046	6,029,160	19.06	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			3,041.89000	3.04189	3,169,370	19.07	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2021	Bond Future	10.12	Put		6,453.91000	6.45391	5,993,710	19.07	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call		2,995.37000	2.99537	3,120,650	19.04	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put		6,526.96000	6.52696	6,064,560	19.04	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Call		9,533.40000	9.53340	9,842,680	22.16	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Put		2,795.79000	2.79579	2,510,780	22.16	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Call		9,563.41000	9.56341	9,873,660	22.16	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Put		2,779.44000	2.77944	2,495,400	22.16	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Call		9,503.42000	9.50342	9,811,720	22.16	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Put		2,812.21000	2.81221	2,526,220	22.16	0.00	0	0
Total R209 Option											0.00	0	0
Total For R209											24,886,327.97	349	63,649
R210	On	06/08/2020	Bond Future			187.27812	187.27812	187.21561	187.21561		0.00	0	1,929
R210	On	05/11/2020	Bond Future			186.68098	186.68098	186.62109	186.62109		0.00	0	0
R210	On	04/02/2021	Bond Future			188.92480	188.92480	188.86612	188.86612		0.00	0	0
R210	On	06/05/2021	Bond Future			188.51762	188.51762	188.45940	188.45940		0.00	0	0
Total R210 Future											0.00	0	1,929
Total For R210											0.00	0	1,929
R212	On	06/08/2020	Bond Future			166.00175	166.00175	166.07429	166.07429		0.00	0	6,744
R212	On	05/11/2020	Bond Future			167.87194	167.87194	167.94828	167.94828		0.00	0	0
R212	On	04/02/2021	Bond Future			167.56833	167.56833	167.64738	167.64738		0.00	0	0
R212	On	06/05/2021	Bond Future			169.63917	169.63917	169.72030	169.72030		0.00	0	0
Total R212 Future											0.00	0	6,744
Total For R212											0.00	0	6,744
R213	On	06/08/2020	Bond Future			9.23975	88.23886	9.31243	87.80559	15.80	193,331,342.26	2,191	16,354
R213	On	05/11/2020	Bond Future			9.40842	85.68180	9.48367	85.24531	15.93	0.00	0	0
R213	On	04/02/2021	Bond Future			9.58266	86.69164	9.66082	86.25096	14.36	0.00	0	0
R213	On	06/05/2021	Bond Future			9.75457	84.21065	9.83578	83.76518	14.95	0.00	0	0
Total R213 Future											193,331,342.26	2,191	16,354
R213	On	06/08/2020	Bond Future	9.31	Put		2,368.16000	2.36816	2,129,900	15.87	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call		2,293.77000	2.29377	2,484,390	15.85	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put		2,427.17000	2.42717	2,184,520	15.85	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call		2,323.64000	2.32364	2,516,460	15.86	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put		2,397.53000	2.39753	2,157,080	15.86	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call		2,353.72000	2.35372	2,548,730	15.87	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put		3,278.07000	3.27807	3,043,960	16.01	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call		3,920.61000	3.92061	4,124,340	16.02	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put		3,251.65000	3.25165	3,018,890	16.02	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call		3,951.31000	3.95131	4,156,620	16.03	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2020	Bond Future	9.61	Put		3,225.17000	3.22517	2,993,990	16.03	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call		3,889.80000	3.88980	4,092,180	16.01	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call		3,418.42000	3.41842	3,499,500	14.10	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put		4,958.49000	4.95849	4,598,890	14.10	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call		3,444.77000	3.44477	3,526,790	14.10	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put		4,927.31000	4.92731	4,568,650	14.10	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call		3,471.21000	3.47121	3,553,900	14.11	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put		4,896.28000	4.89628	4,538,290	14.11	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Call		11,778.95000	11.77895	11,991,520	16.06	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Put		1,485.85000	1.48585	1,252,950	16.06	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Call		11,814.16000	11.81416	12,027,750	16.06	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Put		1,475.24000	1.47524	1,243,360	16.06	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Call		11,849.40000	11.84940	12,064,010	16.06	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Put		1,464.70000	1.46470	1,233,840	16.06	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											193,331,342.26	2,191	16,354
R214	On	06/08/2020	Bond Future			10.64413	68.59571	10.75268	67.95397	23.40	5,487,656.80	80	21,224
R214	On	05/11/2020	Bond Future			10.81207	66.07427	10.92439	65.42666	23.75	0.00	0	0
R214	On	04/02/2021	Bond Future			10.98529	66.85314	11.10177	66.19867	21.37	0.00	0	0
R214	On	06/05/2021	Bond Future			11.15475	64.38403	11.27548	63.72211	22.45	0.00	0	0
Total R214 Future											5,487,656.80	80	21,224
R214	On	06/08/2020	Bond Future	9.98	Call		913.55000	0.91355	1,070,310	22.42	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put		5,710.78000	5.71078	5,225,800	22.42	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call		927.77000	0.92777	1,086,450	22.41	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put		5,659.38000	5.65938	5,176,320	22.41	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call		899.49000	0.89949	1,054,340	22.42	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put		5,762.44000	5.76244	5,275,550	22.42	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call		2,304.02000	2.30402	2,545,460	22.84	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put		6,354.54000	6.35454	5,948,370	22.84	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call		2,326.14000	2.32614	2,569,120	22.85	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put		6,313.67000	6.31367	5,909,040	22.85	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call		2,282.83000	2.28283	2,522,740	22.83	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put		6,396.44000	6.39644	5,988,740	22.83	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call		2,771.50000	2.77150	2,932,050	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put		7,379.59000	7.37959	6,885,670	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call		2,793.59000	2.79359	2,955,360	20.64	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put		7,339.41000	7.33941	6,846,710	20.64	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call		2,749.49000	2.74949	2,908,850	20.62	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put		7,419.93000	7.41993	6,924,820	20.62	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
R214	On	06/05/2021	Bond Future	12.26	Call		8,602.49000	8.60249	8,951,520	24.12	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Put		3,598.68000	3.59868	3,285,790	24.12	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Call		8,630.51000	8.63051	8,980,530	24.12	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Put		3,579.26000	3.57926	3,267,360	24.12	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Call		8,574.49000	8.57449	8,922,530	24.12	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Put		3,618.19000	3.61819	3,304,310	24.12	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											5,487,656.80	80	21,224
Total for Bond											776,259,261.60	17,082	1,201,923
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total E170 Future											0.00	0	0
Total For E170											0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES23 Future											0.00	0	0
Total For ES23											0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES23A Future											0.00	0	0
Total For ES23A											0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES26 Future											0.00	0	0
Total For ES26											0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES26A Future											0.00	0	0
Total For ES26A											0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES33 Future											0.00	0	0
Total For ES33											0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES33A Future											0.00	0	0
Total For ES33A											0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES42 Future											0.00	0	0
Total For ES42											0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total I2025 Future											0.00	0	0
Total For I2025											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
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

Contract 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/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/08/2020 GOVI			718.25100	718.25100	714.02100	714.02100				0.00	0	1,033
GOVI On 05/11/2020 GOVI			726.24500	726.24500	721.97300	721.97300				0.00	0	0
GOVI On 04/02/2021 GOVI			734.79500	734.79500	730.47500	730.47500				0.00	0	0
GOVI On 06/05/2021 GOVI			743.69800	743.69800	739.32700	739.32700				0.00	0	0
Total GOVI Future										0.00	0	1,033
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			141,090.00000	14.10900	98,790,000			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			141,190.00000	14.11900	98,890,000			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			140,990.00000	14.09900	98,690,000			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			158,670.00000	15.86700	115,950,000			0.00	0	0
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/11/2020	GOVI	737.85	Put			158,770.00000	15.87700	116,050,000		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			158,570.00000	15.85700	115,850,000		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			204,750.00000	20.47500	161,550,000		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			204,850.00000	20.48500	161,650,000		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			204,650.00000	20.46500	161,450,000		0.00	0	0
GOVI	On	06/05/2021	GOVI	678.67	Call			606,570.00000	60.65700	650,280,000		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			606,470.00000	60.64700	650,180,000		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			606,370.00000	60.63700	650,080,000		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												0.00	0	1,033
Total for GOVI												0.00	0	1,033
AL37	On	06/08/2020	Index Future			741.44600	741.44600	738.29300	738.29300			0.00	0	0
AL37	On	05/11/2020	Index Future			749.69900	749.69900	746.51500	746.51500			0.00	0	0
AL37	On	04/02/2021	Index Future			758.52500	758.52500	755.30600	755.30600			0.00	0	0
AL37	On	06/05/2021	Index Future			767.71500	767.71500	764.45900	764.45900			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	06/08/2020	Index Future			833.36800	833.36800	829.25300	829.25300			0.00	0	0
AL7T	On	05/11/2020	Index Future			842.64400	842.64400	838.48800	838.48800			0.00	0	0
AL7T	On	04/02/2021	Index Future			852.56400	852.56400	848.36300	848.36300			0.00	0	0
AL7T	On	06/05/2021	Index Future			862.89300	862.89300	858.64300	858.64300			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	06/08/2020	Index Future			726.44000	726.44000	722.09800	722.09800			43,586,400.00	6	212
ALBI	On	05/11/2020	Index Future			734.52600	734.52600	730.13900	730.13900			0.00	0	0
ALBI	On	04/02/2021	Index Future			743.17400	743.17400	738.73800	738.73800			0.00	0	0
ALBI	On	06/05/2021	Index Future			752.17800	752.17800	747.69000	747.69000			0.00	0	0
Total ALBI Future												43,586,400.00	6	212
Total For ALBI												43,586,400.00	6	212
IGOV	On	06/08/2020	Index Future			255.98000	255.98000	255.70900	255.70900			0.00	0	1,132
IGOV	On	05/11/2020	Index Future			258.89200	258.89200	258.61900	258.61900			0.00	0	47

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 04/02/2021 Index Future			262.00200	262.00200	261.72700	261.72700				0.00	0	0
IGOV On 06/05/2021 Index Future			265.23800	265.23800	264.96000	264.96000				0.00	0	0
Total IGOV Future										0.00	0	1,179
Total For IGOV										0.00	0	1,179
Total for Index										43,586,400.00	6	1,391
5Y STN On 21/12/2021 Interest Rate Swap			90.87000	90.87000	90.98000	90.98000				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 :										819,845,661.60	17,088	1,204,398
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.56451				0.00	0	8,700,000
Total AA06 SPOT										0.00	0	8,700,000
Total For AA06										0.00	0	8,700,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			5.88000	104.34520	5.88000	104.29565				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	105.84900	10.00000	105.76600				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.86276	11.37000	102.76929				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	103.07072	11.81000	102.97435				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	55.34508	100.00000	54.98041				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	48.30573	100.00000	47.98394				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB035U SPOT										0.00	0	0
Total For AB035U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABC12:On 25/11/2020 Spot Bond			10.00000	106.06000	10.00000	105.97700				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			4.73000	4.73000	4.73000	286.73306				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	99.85789				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003:On 18/07/2024 Spot Bond					0.00000	101.98973				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007:On 01/12/2030 Spot Bond					0.00000	100.06981				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19U:On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN09:On 17/03/2026 Spot Bond					0.00000	101.91313				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN14:On 14/05/2022 Spot Bond					0.00000	101.24286				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15:On 11/11/2020 Spot Bond					0.00000	100.66404				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16:On 11/11/2022 Spot Bond					0.00000	100.82203				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN18:On 26/09/2023 Spot Bond					0.00000	103.61084				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN21:On 30/05/2022 Spot Bond					0.00000	100.46887				0.00	0	0
Total ABFN21 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 ABFN21										0.00	0	0
ABFN2:On 30/05/2024 Spot Bond					0.00000	100.29371				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	100.96804				0.00	0	4,000,000,000
Total ABFN23 SPOT										0.00	0	4,000,000,000
Total For ABFN23										0.00	0	4,000,000,000
ABFN2:On 17/10/2020 Spot Bond					0.00000	100.98911				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	102.29927				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	104.13297				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2:On 29/08/2021 Spot Bond					0.00000	100.22312				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	99.96151				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	100.34522				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	98.88863				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	100.42344				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	100.21953				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	100.34307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3:On 07/02/2022 Spot Bond					0.00000	100.66637				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	99.91020				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	100.39878				0.00	1,000,000,000	1,000,000,000
Total ABFN36 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN36										0.00	1,000,000,000	1,000,000,000
ABFN3:On 07/02/2029 Spot Bond					0.00000	100.53115				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3:On 23/04/2022 Spot Bond					0.00000	100.76210				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3:On 16/09/2022 Spot Bond					0.00000	101.08809				0.00	0	9,000,000
Total ABFN39 SPOT										0.00	0	9,000,000
Total For ABFN39										0.00	0	9,000,000
ABFN4:On 16/09/2024 Spot Bond					0.00000	101.06510				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4:On 16/09/2026 Spot Bond					0.00000	100.62536				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4:On 16/09/2029 Spot Bond					0.00000	100.71089				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	101.13460				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	101.15433				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN4! On 14/10/2026 Spot Bond					0.00000	101.16849				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	100.04002				0.00	0	0
Total ABJ01 SPOT										0.00	0	0
Total For ABJ01										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	100.44650				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	100.00000				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	99.67162				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			5.88000	5.88000	5.88000	155.07612				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	121.99396	100.00000	122.95398				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			5.60000	5.60000	5.60000	140.40150				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	44.39332	100.00000	44.08392				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			8.47000	8.47000	8.47000	129.64386				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	14.04591	100.00000	13.94853				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	97.84352				0.00	0	0
Total ABKS1 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 ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.04000	210.66069	4.04000	210.51857				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			4.67000	4.67000	4.67000	133.08240				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			5.01000	5.01000	5.01000	173.43626				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			5.08000	5.08000	5.08000	199.55979				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			6.72000	6.72000	6.72000	104.57161				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			8.71000	8.71000	8.71000	113.56940				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			5.38000	5.38000	5.38000	102.29125				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			9.25500	9.25500	9.25500	110.79182				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			5.21000	104.94176	5.21000	104.89753				0.00	0	2,620,000,000
Total ABS11 SPOT										0.00	0	2,620,000,000
Total For ABS11										0.00	0	2,620,000,000
ABS13 On 14/05/2022 Spot Bond			6.02000	107.22254	6.02000	107.17071				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			5.43500	102.27426	5.43500	102.22964				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			5.54000	110.19573	5.54000	110.14665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			7.70500	112.52255	7.70500	112.45322				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			8.05500	115.00413	8.05500	114.93010				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			5.96000	113.42753	5.96000	113.37323				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.40500	103.99791	8.40500	103.92814				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	11.27688	100.00000	11.20257				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			3.76000	3.76000	3.76000	295.70263				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			2.88000	165.83957	2.88000	165.74296				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABX01 On 10/07/2024 Spot Bond			10.15500	10.15500	10.15500	106.93826				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
ACL089 On 25/11/2020 Spot Bond			10.00000	106.06000	10.00000	105.97700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.81035				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	101.76834				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	101.71602				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.06000	10.00000	105.97700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	101.72235				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.02793				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.85321				0.00	0	0
Total ACL187 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 ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.75798				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.76436				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.76436				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.80011				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.80011				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	184.98913				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	187.28282				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	100.83843				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.69713				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.78797				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.68870				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	101.65716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	100.22080				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	101.55077				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	100.29493				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	100.29695				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	100.12930				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	98.00244				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	93.69895				0.00	0	0
Total AGL03 SPOT										0.00	0	0
Total For AGL03										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	99.50496				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	96.68116				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	93.26611				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A:On 18/07/2021 Spot Bond					0.00000	100.86902				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2B:On 18/07/2021 Spot Bond					0.00000	100.68822				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	100.80165				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A:On 18/04/2022 Spot Bond					0.00000	100.85030				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A:On 18/04/2022 Spot Bond					0.00000	100.84405				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B:On 18/04/2022 Spot Bond					0.00000	100.91281				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B:On 18/04/2022 Spot Bond					0.00000	100.98153				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	101.20613				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	101.27466				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	100.55052				0.00	0	20,000,000
Total AHF5A1 SPOT										0.00	0	20,000,000
Total For AHF5A1										0.00	0	20,000,000
AHF5A:On 21/08/2023 Spot Bond					0.00000	100.30266				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			6.76000	111.70820	6.76000	111.64700				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	100.31478				0.00	0	0
Total AHF5B1 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 AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	100.33093				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	100.44358				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	100.70837				0.00	0	20,000,000
Total AHF6A1 SPOT										0.00	0	20,000,000
Total For AHF6A1										0.00	0	20,000,000
AHF6A On 21/08/2024 Spot Bond					0.00000	100.85845				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	100.31471				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	100.33085				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	100.44339				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			6.84000	113.74128	6.84000	113.67860				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR02 SPOT										0.00	0	500,000,000
Total For AIR02										0.00	0	500,000,000
AIR04 On 29/05/2024 Spot Bond			6.41000	110.07087	6.41000	110.01428				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04UOn 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.93500	94.67159	10.93500	94.58946				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			5.44000	171.76353	5.44000	171.62841				0.00	0	71,300,000
Total AIRL01 SPOT										0.00	0	71,300,000
Total For AIRL01										0.00	0	71,300,000
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
AIRT1UOn 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRT1U SPOT										0.00	0	0
Total For AIRT1U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.93286				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	100.36883				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	100.65200				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	101.62570				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	100.39021				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF09 On 24/07/2023 Spot Bond					0.00000	100.85410				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	99.90792				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	101.78978				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

Contract 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 AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS423U SPOT										0.00	0	0
Total For AS423U										0.00	0	0
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS424U SPOT										0.00	0	0
Total For AS424U										0.00	0	0
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
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS433U SPOT										0.00	0	0
Total For AS433U										0.00	0	0
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total AS441U SPOT									10,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total For AS441U									10,000,000,000,000.00	4,000,000,000	4,000,000,000	
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total AS442U SPOT									10,000,000,000,000.00	4,000,000,000	4,000,000,000	
Total For AS442U									10,000,000,000,000.00	4,000,000,000	4,000,000,000	
ASN02L On 07/12/2033 Spot Bond			5.33000	216.33721	5.33000	216.16895			0.00	0	0	
Total ASN022 SPOT									0.00	0	0	
Total For ASN022									0.00	0	0	
ASN03L On 07/12/2033 Spot Bond			5.34500	194.32050	5.34500	194.16912			0.00	0	0	
Total ASN037 SPOT									0.00	0	0	
Total For ASN037									0.00	0	0	
ASN07L On 20/06/2020 Spot Bond					0.00000	101.94914			0.00	0	0	
Total ASN078 SPOT									0.00	0	0	
Total For ASN078									0.00	0	0	
ASN08L On 20/09/2020 Spot Bond					0.00000	101.63188			0.00	0	0	
Total ASN080 SPOT									0.00	0	0	
Total For ASN080									0.00	0	0	
ASN08L On 20/06/2020 Spot Bond					0.00000	101.82103			0.00	0	0	
Total ASN083 SPOT									0.00	0	0	
Total For ASN083									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08-On 03/09/2020 Spot Bond					0.00000	100.41305				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08-On 01/10/2020 Spot Bond					0.00000	118.78246				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09-On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09-On 21/10/2020 Spot Bond					0.00000	100.89622				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09-On 10/11/2020 Spot Bond					0.00000	100.55112				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09-On 20/12/2020 Spot Bond					0.00000	97.34502				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	100.01718				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	99.95388				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN111-On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12-On 20/12/2020 Spot Bond					0.00000	102.22009				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13-On 20/12/2020 Spot Bond					0.00000	102.19910				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13-On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0

Contract 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 ASN135										0.00	0	0
ASN135 On 31/01/2022 Spot Bond			3.61000	163.93844	3.61000	163.83326				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN140 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN143 On 20/06/2020 Spot Bond					0.00000	101.85148				0.00	0	10,000,000
Total ASN143 SPOT										0.00	0	10,000,000
Total For ASN143										0.00	0	10,000,000
ASN144 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN145 On 20/06/2021 Spot Bond					0.00000	94.34369				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	100.67804				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN147 On 04/05/2021 Spot Bond					0.00000	100.68845				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN149 On 31/01/2022 Spot Bond			3.65500	163.82219	3.65500	163.71648				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN150 On 31/05/2021 Spot Bond					0.00000	51.43250				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN152 On 02/06/2021 Spot Bond					0.00000	100.01885				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN154 On 31/03/2028 Spot Bond			5.65000	166.16371	5.65000	166.03023				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN155 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15:On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15:On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16:On 08/08/2021 Spot Bond					0.00000	100.62246				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16:On 19/08/2021 Spot Bond					0.00000	100.38533				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16:On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16:On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16:On 20/06/2021 Spot Bond					0.00000	102.24233				0.00	0	200,000,000
Total ASN165 SPOT										0.00	0	200,000,000
Total For ASN165										0.00	0	200,000,000
ASN17:On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17:On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17:On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18:On 20/06/2022 Spot Bond					0.00000	101.90944				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19(On 12/06/2020 Spot Bond					0.00000	99.89822				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	101.56195				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19(On 31/01/2038 Spot Bond			5.37000	97.28307	5.37000	97.20684				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19(On 20/06/2022 Spot Bond					0.00000	101.58993				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	101.60717				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	101.71421				0.00	25,000,000	106,250,000
Total ASN204 SPOT										0.00	25,000,000	106,250,000
Total For ASN204										0.00	25,000,000	106,250,000
ASN20(On 24/08/2021 Spot Bond					0.00000	100.24379				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	100.27153				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	100.13276				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	100.12089				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	100.11139				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26(On 20/06/2023 Spot Bond					0.00000	101.90525				0.00	0	0
Total ASN264 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 ASN264										0.00	0	0
ASN27-On 20/06/2023 Spot Bond					0.00000	101.60045				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	100.47161				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	100.36560				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28-On 21/08/2023 Spot Bond					0.00000	100.31397				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	99.83788				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	101.60994				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30-On 20/12/2023 Spot Bond					0.00000	101.68451				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	102.03125				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31-On 20/01/2021 Spot Bond					0.00000	101.80034				0.00	73,333,334	36,666,667
Total ASN315 SPOT										0.00	73,333,334	36,666,667
Total For ASN315										0.00	73,333,334	36,666,667
ASN31-On 31/03/2029 Spot Bond			5.08500	5.08500	5.08500	92.31753				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			5.42500	5.42500	5.42500	86.25923				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	101.61889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	101.78537				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	100.55797				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond					0.00000	101.62772				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			5.48000	95.88091	5.48000	95.80493				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	101.70550				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	100.63060				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	100.63060				0.00	0	70,000,000
Total ASN344 SPOT										0.00	0	70,000,000
Total For ASN344										0.00	0	70,000,000
ASN344 On 20/06/2024 Spot Bond					0.00000	101.58988				0.00	13,600,000	3,400,000
Total ASN346 SPOT										0.00	13,600,000	3,400,000
Total For ASN346										0.00	13,600,000	3,400,000
ASN346 On 20/06/2024 Spot Bond					0.00000	101.66678				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	101.65295				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	101.65295				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN36: On 30/08/2024 Spot Bond					0.00000	100.06814				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36: On 20/06/2024 Spot Bond					0.00000	101.89464				0.00	0	400,000,000
Total ASN369 SPOT										0.00	0	400,000,000
Total For ASN369										0.00	0	400,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	101.62980				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	101.67394				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38: On 29/10/2021 Spot Bond					0.00000	100.75760				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	99.84716				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	99.84716				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38: On 20/12/2022 Spot Bond					0.00000	101.87577				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38: On 20/12/2024 Spot Bond					0.00000	101.64031				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39: On 20/11/2020 Spot Bond					0.00000	100.33894				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39: On 17/12/2025 Spot Bond					0.00000	101.88243				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	101.63190				0.00	0	0
Total ASN409 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 ASN409										0.00	0	0
ASN411 On 20/12/2024 Spot Bond					0.00000	101.84206				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN415 On 05/12/2020 Spot Bond					0.00000	99.99985				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN420 On 29/10/2020 Spot Bond					0.00000	100.77765				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN421 On 20/12/2024 Spot Bond					0.00000	102.24919				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN75U 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	100.32325				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			6.01000	101.76389	6.01000	101.71509				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			5.84000	107.70644	5.84000	107.65591				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	101.88596	9.30000	101.81049				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	100.34781				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	100.80147				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	100.24878				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	99.99992				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	101.38850				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW32U SPOT										0.00	0	0
Total For BAW32U										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.15379				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	102.15093				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			9.00500	9.00500	9.00500	105.54900				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	102.04811				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	101.92237				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	103.00530				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.94030				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	102.10250				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	101.92244				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			8.61000	8.61000	8.61000	108.36621				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.80577				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.80577				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	101.80577				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			10.76500	10.76500	10.76500	108.16357				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	103.21795				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	104.91198				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	103.36206				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	103.36213				0.00	0	0
Total BAYA76 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 BAYA76										0.00	0	0
BAYA77On 30/09/2022 Spot Bond					0.00000	103.57155				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA78On 31/03/2023 Spot Bond					0.00000	101.98520				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA79On 31/03/2023 Spot Bond					0.00000	100.96718				0.00	0	0
Total BAYA79 SPOT										0.00	0	0
Total For BAYA79										0.00	0	0
BAYB08On 30/09/2020 Spot Bond					0.00000	103.50277				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11On 30/06/2020 Spot Bond					0.00000	102.56803				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	102.20956				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	102.25355				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	102.25355				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	102.25355				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	102.29864				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	102.25418				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	102.25418				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	106.14582				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
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
BC127 On 08/05/2021 Spot Bond					0.00000	100.57847				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	100.50390				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	99.95949				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			7.71000	7.71000	7.71000	103.43564				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD302L On 18/04/2028 Spot Bond			100.00000	9.24802	100.00000	9.18675				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	100.66292				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	100.50528				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	101.38587				0.00	0	0
Total BDX32 SPOT										0.00	0	0
Total For BDX32										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			7.11000	103.90143	7.11000	103.84177				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	100.58543				0.00	0	12,000,000
Total BGL06 SPOT										0.00	0	12,000,000
Total For BGL06										0.00	0	12,000,000
BGL07 On 03/09/2022 Spot Bond			7.41000	112.00332	7.41000	111.93690				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	100.03877				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			7.11000	103.42346	7.11000	103.36437				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.95236				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			7.31000	105.55020	7.31000	105.48845				0.00	0	0
Total BGL11 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 BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	103.56808				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			6.79000	109.10795	6.79000	109.04791				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.92400				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.95501				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	100.25541				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	100.70396				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	104.20263				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	100.51276				0.00	0	4,380,400,000
Total BGL19 SPOT										0.00	0	4,380,400,000
Total For BGL19										0.00	0	4,380,400,000
BGT01 On 12/09/2022 Spot Bond					0.00000	101.55665				0.00	0	1,152,265,200
Total BGT01 SPOT										0.00	0	1,152,265,200
Total For BGT01										0.00	0	1,152,265,200
BID07 On 30/06/2020 Spot Bond					0.00000	101.45531				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.96589				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	100.16078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.44043				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			6.15000	111.15517	6.15000	111.10030				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	99.96171				0.00	0	7,000,000
Total BID12 SPOT										0.00	0	7,000,000
Total For BID12										0.00	0	7,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	99.06062				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	99.51284				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	98.04479				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	100.81621				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	101.35340				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	100.33886				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	101.63641				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP0:On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF0-On 15/09/2020 Spot Bond					0.00000	99.83581				0.00	0	14,000,000
Total BPPF04 SPOT										0.00	0	14,000,000
Total For BPPF04										0.00	0	14,000,000
BPPF0-On 22/03/2021 Spot Bond					0.00000	101.47475				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1-On 23/07/2021 Spot Bond					0.00000	100.87616				0.00	0	5,000,000
Total BPPF11 SPOT										0.00	0	5,000,000
Total For BPPF11										0.00	0	5,000,000
BPPF1-On 09/10/2023 Spot Bond					0.00000	101.79546				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1-On 23/07/2020 Spot Bond					0.00000	100.73181				0.00	0	30,000,000
Total BPPF16 SPOT										0.00	0	30,000,000
Total For BPPF16										0.00	0	30,000,000
BPPF1-On 19/11/2020 Spot Bond					0.00000	100.35156				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	100.37202				0.00	0	30,000,000
Total BPPF19 SPOT										0.00	0	30,000,000
Total For BPPF19										0.00	0	30,000,000
BPPF2-On 19/11/2024 Spot Bond					0.00000	100.35776				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF2-On 26/02/2023 Spot Bond					0.00000	100.15851				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

Contract 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 BS2B1U										0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.83439				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	100.57135				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161U 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
BX162U 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
BX163U 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
BX164U 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
BYA68U 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
BYB10U 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	101.26817				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			5.03000	106.33072	5.03000	106.28766				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	99.49171				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	99.14424				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			7.10500	120.47498	7.10500	120.40606				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			8.68500	109.62355	8.68500	109.54719				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			8.53000	112.67969	8.53000	112.60299				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			9.48500	107.45953	9.48500	107.37749				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	106.06020	10.00000	105.97700				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.95387				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	101.52190				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	101.17798				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	101.12813				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR33 On 22/09/2020 Spot Bond					0.00000	101.99969				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.63505				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.98885				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	100.88588				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	100.75369				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	101.71020				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	100.88773				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	100.18414				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	100.19573				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

Contract 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 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
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	104.31751				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	157.73040	3.14000	157.55687				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			3.58000	3.58000	3.58000	156.07829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	106.06000	10.00000	105.97700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	106.06000	10.00000	105.97700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	106.06000	10.00000	105.97700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31(On 20/03/2023 Spot Bond			8.52000	105.91936	8.52000	105.84733				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31(On 20/03/2023 Spot Bond					0.00000	101.90954				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN34(On 20/12/2023 Spot Bond					0.00000	101.24145				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			7.18000	113.26287	7.18000	113.19776				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.32000	114.23183	9.32000	114.14704				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	100.79775				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	100.82413				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN371 On 20/03/2024 Spot Bond					0.00000	109.12600				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			6.00500	105.04973	6.00500	104.99907				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.95644	10.98000	100.86851				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.35517	11.00000	102.26586				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.77379				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			9.11000	112.76722	9.11000	112.68535				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	102.06888				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.67389				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.88062				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.68449				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	102.35526				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.50073				0.00	0	0
Total CLN398 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 CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.49777				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.68441				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.19486				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.69492				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	99.70779				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	101.67353				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.98189				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	101.20418				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	102.07208				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	101.96807				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	101.18715				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.90293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	102.07312				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	102.44950				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	101.13123				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	103.79000				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	103.90300				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	104.38900				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	102.52130				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	103.27900				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	102.51391				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	157.95000				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	104.96700				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN432 On 20/12/2020 Spot Bond					0.00000	105.48600				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	105.01900				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	158.98000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.87357				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	101.77902				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.03748				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	161.23000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			5.90500	105.45808	5.90500	105.40807				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.58000	164.01599	3.58000	163.91116				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.92000	120.95457	6.92000	120.84483				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			7.16000	119.72861	7.16000	119.61769				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	102.14047				0.00	0	0
Total CLN456 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 CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	100.42558				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.62189				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	100.90454				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	95.75869				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			6.61000	107.98720	6.61000	107.92996				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2022 Spot Bond					0.00000	99.83244				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.62201				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	102.32771				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	100.43434				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	99.92703				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	101.89455				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	37.03761	100.00000	36.79357				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87547				0.00	0	20,000,000
Total CLN482 SPOT										0.00	0	20,000,000
Total For CLN482										0.00	0	20,000,000
CLN48(On 20/05/2021 Spot Bond					0.00000	101.30879				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48(On 02/12/2021 Spot Bond					0.00000	101.01625				0.00	0	20,000,000
Total CLN484 SPOT										0.00	0	20,000,000
Total For CLN484										0.00	0	20,000,000
CLN48(On 02/12/2021 Spot Bond			6.10500	105.12637	6.10500	105.07457				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48(On 20/06/2022 Spot Bond					0.00000	102.13934				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48(On 23/06/2021 Spot Bond			9.61000	102.85118	9.61000	105.34249				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48(On 28/07/2022 Spot Bond			6.41000	108.69641	6.41000	108.63991				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN49(On 28/03/2022 Spot Bond					0.00000	102.31896				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49(On 20/06/2022 Spot Bond					0.00000	101.89263				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49(On 29/08/2020 Spot Bond					0.00000	100.11512				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN496 On 04/09/2024 Spot Bond			6.81000	114.43680	6.81000	114.37434				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	102.11780				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	100.36486				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	101.20622				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	101.30412				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	101.35344				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	101.35344				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	100.81064				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	102.26245				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	101.28287				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	93.86654				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	102.27048	9.96000	102.18948				0.00	0	0
Total CLN516 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 CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.04624	10.01000	100.96538				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	100.21678				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	104.21098	9.60000	104.35265				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	99.89157				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	101.82781				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	100.16005				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	100.51177				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	102.24915	9.20000	102.17420				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	100.81636				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	101.44806				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	102.14763				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	101.52393				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	101.04805				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	99.89861				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	99.89157				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	101.78966				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	100.95026				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			8.93500	8.93500	8.93500	109.64415				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	99.20143				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	100.77257				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	101.11478				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	112.66900				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	100.06934				0.00	0	14,273,495,000
Total CLN542 SPOT										0.00	0	14,273,495,000
Total For CLN542										0.00	0	14,273,495,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN545 On 17/01/2024 Spot Bond					0.00000	101.09484				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN546 On 21/08/2026 Spot Bond			8.40500	110.63284	8.40500	110.55780				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN547 On 29/03/2025 Spot Bond			8.45500	108.19085	8.45500	108.11784				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN548 On 12/11/2025 Spot Bond			8.54500	107.62999	8.54500	107.55659				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	289.88760				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN555 On 20/12/2020 Spot Bond					0.00000	102.70687				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN556 On 15/11/2023 Spot Bond					0.00000	100.49473				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	100.53115				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	100.20500				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	101.21442				0.00	0	4,000,000,000
Total CLN559 SPOT										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
Total For CLN559										0.00	0	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	140.49100				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	100.56440				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.19000	100.32146	10.19000	100.52551				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			8.40500	107.89750	8.40500	108.18337				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	100.61418				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	100.29651				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	102.65215				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	100.01559				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	100.54078				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.55641				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	101.12374				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN571 On 12/11/2025 Spot Bond			8.63500	106.12529	8.63500	106.37669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	100.55058				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	101.35115				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	100.54281				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	99.84307				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	96.19900				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	101.91565				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 On 18/04/2026 Spot Bond					0.00000	100.91886				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	101.51843				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	100.55114				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	100.06553				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	102.19459				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN584 On 18/04/2022 Spot Bond					0.00000	100.85030				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	100.06385				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	100.42242				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	102.08386				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	101.82052				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	101.90543				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN590 On 16/09/2025 Spot Bond					0.00000	102.16584				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN591 On 05/12/2026 Spot Bond					0.00000	101.77572				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN592 On 05/12/2026 Spot Bond			5.14000	125.25868	5.14000	102.73510				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN593 On 24/11/2024 Spot Bond					0.00000	100.20204				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN595 On 27/06/2022 Spot Bond					0.00000	101.54383				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN596 On 24/11/2024 Spot Bond					0.00000	100.20204				0.00	0	0
Total CLN596 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 CLN596										0.00	0	0
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.29248				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	101.45750				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	99.92814				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	101.90543				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	101.90543				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN602 On 04/06/2023 Spot Bond					0.00000	100.01469				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	102.88610				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	100.61258				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	100.51186				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	101.45622				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	100.99510				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	100.25448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	100.97540	9.32000	100.90003				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	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 23/07/2022 Spot Bond					0.00000	100.82512				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	101.44918				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	99.95390				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	100.24698				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	100.06545				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	101.37755				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	102.03121				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	101.77902				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	101.86316				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN619 On 30/11/2021 Spot Bond					0.00000	100.06383				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	100.73990				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	100.73789				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	100.69669				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623 On 20/12/2024 Spot Bond					0.00000	102.09413				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624 On 25/01/2023 Spot Bond					0.00000	100.78288				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN625 On 25/01/2023 Spot Bond			6.68000	108.83397	6.68000	108.77504				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 19/08/2025 Spot Bond					0.00000	100.42455				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	100.82069				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN628 On 31/07/2034 Spot Bond			11.87500	85.46849	11.87500	85.38727				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN629 On 20/11/2021 Spot Bond					0.00000	100.33969				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN630 On 19/08/2025 Spot Bond			9.10500	104.45282	9.10500	104.37620				0.00	0	0
Total CLN630 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 CLN630										0.00	0	0
CLN630 On 19/08/2025 Spot Bond					0.00000	100.42318				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/05/2021 Spot Bond					0.00000	100.29884				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN632 On 09/10/2034 Spot Bond					0.00000	101.59548				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN633 On 09/05/2022 Spot Bond					0.00000	100.54452				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN634 On 19/08/2025 Spot Bond					0.00000	100.44917				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN635 On 21/11/2024 Spot Bond					0.00000	100.30255				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN636 On 19/08/2025 Spot Bond					0.00000	100.42181				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN637 On 19/02/2021 Spot Bond					0.00000	100.40581				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN638 On 12/08/2022 Spot Bond					0.00000	100.50214				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN639 On 19/08/2025 Spot Bond					0.00000	100.44917				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN640 On 17/10/2023 Spot Bond					0.00000	100.89930				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN643 On 21/11/2024 Spot Bond					0.00000	100.30376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN644 On 18/12/2024 Spot Bond					0.00000	101.88168				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	100.76243				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	101.88383				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	100.42181				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	100.06699				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	100.42181				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	100.36228				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	100.42181				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	100.36584				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	101.68390				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	102.64188				0.00	0	0
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN656 On 20/06/2025 Spot Bond					0.00000	102.26474				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN657 On 13/10/2026 Spot Bond					0.00000	101.56471				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN658 On 20/06/2025 Spot Bond					0.00000	102.00065				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN659 On 20/06/2023 Spot Bond					0.00000	101.60890				0.00	0	0
Total CLN659 SPOT										0.00	0	0
Total For CLN659										0.00	0	0
CLN660 On 20/12/2023 Spot Bond					0.00000	101.65282				0.00	0	0
Total CLN660 SPOT										0.00	0	0
Total For CLN660										0.00	0	0
CLN661 On 20/06/2023 Spot Bond					0.00000	85.27300				0.00	0	0
Total CLN661 SPOT										0.00	0	0
Total For CLN661										0.00	0	0
CLN662 On 20/12/2023 Spot Bond					0.00000	101.86059				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0
CLN663 On 20/12/2024 Spot Bond					0.00000	86.43400				0.00	0	0
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN664 On 20/12/2023 Spot Bond					0.00000	104.23200				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN665 On 27/02/2023 Spot Bond					0.00000	100.17672				0.00	0	30,000,000
Total CLN665 SPOT										0.00	0	30,000,000
Total For CLN665										0.00	0	30,000,000
CLN666 On 02/04/2026 Spot Bond					0.00000	100.96265				0.00	0	0
Total CLN666 SPOT										0.00	0	0
Total For CLN666										0.00	0	0
CLN667 On 19/08/2025 Spot Bond					0.00000	100.48195				0.00	0	0
Total CLN667 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 CLN667										0.00	0	0
CLN668 On 02/05/2023 Spot Bond					0.00000	101.08740				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					0.00000	100.61332				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	100.16996				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					0.00000	100.72769				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					0.00000	99.93969				0.00	0	0
Total CLN672 SPOT										0.00	0	0
Total For CLN672										0.00	0	0
CLN673 On 31/01/2025 Spot Bond				148.52016	0.00000	102.71269				0.00	0	0
Total CLN673 SPOT										0.00	0	0
Total For CLN673										0.00	0	0
CLN674 On 31/01/2025 Spot Bond				148.52016	0.00000	102.71336				0.00	0	0
Total CLN674 SPOT										0.00	0	0
Total For CLN674										0.00	0	0
CLN675 On 18/06/2021 Spot Bond					0.00000	100.28452				0.00	0	0
Total CLN675 SPOT										0.00	0	0
Total For CLN675										0.00	0	0
CLN676 On 19/08/2025 Spot Bond					0.00000	100.18115				0.00	0	0
Total CLN676 SPOT										0.00	0	0
Total For CLN676										0.00	0	0
CLN677 On 19/08/2025 Spot Bond					0.00000	100.07222				0.00	0	0
Total CLN677 SPOT										0.00	0	0
Total For CLN677										0.00	0	0
CLN678 On 02/06/2021 Spot Bond					0.00000	100.08106				0.00	0	0
Total CLN678 SPOT										0.00	0	0
Total For CLN678										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			7.71000	103.49980	7.71000	103.43564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond					0.00000	101.70543				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.42200				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			8.01000	111.06507	8.01000	110.99359				0.00	0	2,000,000,000
Total COJ05 SPOT										0.00	0	2,000,000,000
Total For COJ05										0.00	0	2,000,000,000
COJ07 On 23/03/2021 Spot Bond			6.16000	105.74896	6.16000	105.69666				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			9.10500	116.01393	9.10500	115.92929				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			6.59000	112.42509	6.59000	112.36535				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			7.24500	106.30451	7.24500	106.24251				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			9.96500	103.06668	9.96500	102.98456				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			10.05500	96.85992	10.05500	96.78207				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			9.51000	9.51000	9.51000	110.53462				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.83657				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CS003 On 12/08/2021 Spot Bond					0.00000	100.12001				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	101.65659				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.80042				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	102.69316				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	99.80657				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	99.91124				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	101.55915				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	101.53992				0.00	0	0
Total DENG94 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 DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	99.91125				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	100.71901				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	100.84055				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		16,000,000,000,000.00		160,000,000	80,000,000	
Total DNG96U SPOT								16,000,000,000,000.00		160,000,000	80,000,000	
Total For DNG96U								16,000,000,000,000.00		160,000,000	80,000,000	
DOL01 On 20/12/2021 Spot Bond					0.00000	103.36333				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.29897				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	99.15982				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		18,000,000,000,000.00		180,000,000	90,000,000	
Total DSY02U SPOT								18,000,000,000,000.00		180,000,000	90,000,000	
Total For DSY02U								18,000,000,000,000.00		180,000,000	90,000,000	
DSY03 On 21/11/2024 Spot Bond			8.85500	8.85500	8.85500	106.22680				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY03 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	100.55929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DSY05(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
DSY06(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			6.34000	102.39252	6.34000	106.84515			1,432,840,000,000.00		226,000,000	313,000,000
Total DV2021 SPOT									1,432,840,000,000.00		226,000,000	313,000,000
Total For DV2021									1,432,840,000,000.00		226,000,000	313,000,000
DV23 On 27/02/2023 Spot Bond			6.76000	110.70979	6.76000	110.64915			2,836,496,000,000.00		419,600,000	1,018,328,700
Total DV23 SPOT									2,836,496,000,000.00		419,600,000	1,018,328,700
Total For DV23									2,836,496,000,000.00		419,600,000	1,018,328,700
DV23/R(On 27/02/2023 Spot Bond			100.00000	22.46837	100.00000	22.31870			0.00		0	0
DV23/R(On 27/02/2023 Spot Bond			100.00000	22.46837	100.00000	22.31870			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			6.28000	114.02818	6.28000	113.97009			0.00		0	0
Total DV24 SPOT									0.00		0	0
Total For DV24									0.00		0	0
DV24/R(On 18/02/2024 Spot Bond			9.69000	102.92760	9.69000	102.84736			0.00		0	0
DV24/R(On 18/02/2024 Spot Bond			9.69000	102.92760	9.69000	102.84736			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			11.08000	97.66579	11.08000	97.57902			0.00		0	0
Total DV29 SPOT									0.00		0	0
Total For DV29									0.00		0	0
DV29/R(On 18/02/2029 Spot Bond			10.10000	103.05030	10.10000	102.96664			0.00		0	0
DV29/R(On 18/02/2029 Spot Bond			10.10000	103.05030	10.10000	102.96664			0.00		0	0
Total DV29/R213 SPOT									0.00		0	0
Total For DV29/R213									0.00		0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	101.69930			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	100.10296			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20[On 23/10/2020 Spot Bond					0.00000	100.85210				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	100.11651				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.96090				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	99.67612				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	101.09877				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	99.32249				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	101.71228				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	102.07291				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	99.71072				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	100.05734				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVFB2!On 31/05/2024 Spot Bond					0.00000	100.06218				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	100.55855				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	100.67013				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	100.68471				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	100.69831				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	92.99225	100.00000	92.33116				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			4.65000	106.02064	4.65000	105.98041				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			5.50000	113.51432	5.50000	113.46357				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			5.81500	108.77701	5.81500	108.72619				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			6.72000	112.89703	6.72000	112.83621				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			5.59000	98.02046	5.59000	97.94241				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EL001U SPOT										0.00	0	0

Contract 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 EL001U										0.00	0	0
EL037 On 31/01/2037 Spot Bond			5.37000	86.44744	5.37000	86.37971				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	130.55435	2.25000	130.48499				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			5.06000	126.96621	5.06000	126.87046				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			4.89000	114.06665	4.89000	113.98218				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			4.80000	113.12898	4.80000	113.04554				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			5.25000	99.09932	5.25000	99.02287				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			5.34000	88.46433	5.34000	88.39523				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	130.55435	2.25000	130.48499				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	129.10128				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	127.05579				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
ELN004 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN005 SPOT										0.00	0	0
Total For ELN005										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			6.17000	104.39763	6.17000	104.34515				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			6.02000	106.00574	6.02000	105.95450				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			9.12500	103.92102	9.12500	103.84546				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.78000	10.78000	10.78000	95.36104				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			11.13000	11.13000	11.13000	99.82769				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.20500	9.20500	9.20500	106.85966				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			9.20500	9.20500	9.20500	107.94243				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			11.33000	11.33000	11.33000	85.98453				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.18252				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	101.73148				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ENX02 On 10/09/2022 Spot Bond					0.00000	102.19788				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	101.42554				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	99.90200				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	100.57164				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	100.20713				0.00	0	0
Total ENX08 SPOT										0.00	0	0
Total For ENX08										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.01349				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	99.90673				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.85628				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.49824				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.01522				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	99.95830				0.00	0	0
Total EPF016 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 EPF016										0.00	0	0
EPF017On 07/09/2023 Spot Bond					0.00000	99.95709				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	99.84973				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	99.89816				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	100.58811				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
Total For EPF05U										0.00	0	0
EPF08UOn 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
EPF09UOn 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
EPF10UOn 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
EPF11UOn 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
EPF12UOn 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
EPF13UOn 28/09/2020 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 EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF14U SPOT										0.00	0	0
Total For EPF14U										0.00	0	0
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.54885				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	99.90863				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	100.19109				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	100.02810				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	100.02886				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00L On 16/04/2025 Spot Bond					0.00000	100.93072				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT02L 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
ERS3BL On 17/05/2022 Spot Bond					0.00000	100.40142				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	100.38925				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3C On 17/05/2022 Spot Bond					0.00000	100.42083				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	100.39167				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	106.06000	10.00000	105.97700				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	100.51278				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	100.38926				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	100.40380				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA2:On 17/05/2022 Spot Bond					0.00000	100.38540				0.00	0	19,000,000
Total ERSA26 SPOT										0.00	0	19,000,000
Total For ERSA26										0.00	0	19,000,000
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.37954				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			6.33000	112.45577	6.33000	112.39803				0.00	0	1,832,413,300
Total ES23 SPOT										0.00	0	1,832,413,300
Total For ES23										0.00	0	1,832,413,300
ES23/R On 25/01/2023 Spot Bond			10.00000	103.68534	10.00000	103.60198				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			8.34500	99.17348	8.34500	99.10704		14,773,988,000,000.00		1,770,400,000	7,787,915,200	
Total ES26 SPOT								14,773,988,000,000.00		1,770,400,000	7,787,915,200	
Total For ES26								14,773,988,000,000.00		1,770,400,000	7,787,915,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.41952	7.85000	101.35553				0.00	0	0
Total ES26/R186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.21500	76.36824	11.30500	75.80385		58,450,337,000,000.00	5,211,800,000	6,869,140,200	
Total ES33 SPOT								58,450,337,000,000.00	5,211,800,000	6,869,140,200	
Total For ES33								58,450,337,000,000.00	5,211,800,000	6,869,140,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.71519	7.50000	101.65415		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.82000	75.18832	11.82000	75.11757		29,550,000,000,000.00	2,500,000,000	4,263,500,000	
Total ES42 SPOT								29,550,000,000,000.00	2,500,000,000	4,263,500,000	
Total For ES42								29,550,000,000,000.00	2,500,000,000	4,263,500,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.00577	8.50000	100.93686		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01U 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	
ESF02U 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	
ESFR03 On 20/04/2021 Spot Bond					0.00000	100.90116		0.00	0	0	
Total ESFR03 SPOT								0.00	0	0	
Total For ESFR03								0.00	0	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.85397		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	98.16609		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	101.70548		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	11.87087	100.00000	11.78481		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	19.17332	100.00000	19.03431		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF14U SPOT										0.00	0	0
Total For FIF14U										0.00	0	0
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF15U SPOT										0.00	0	0
Total For FIF15U										0.00	0	0
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF16U SPOT										0.00	0	0
Total For FIF16U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.49934				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.51362				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.34747				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	100.45463				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	100.46872				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.74752				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	100.50041				0.00	400,000,000	200,000,000
Total FIFC35 SPOT										0.00	400,000,000	200,000,000
Total For FIFC35										0.00	400,000,000	200,000,000
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
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	100.73882				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			6.16000	6.16000	6.16000	103.72117				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	101.79740				0.00	0	0
Total FRB16 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 FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.50732				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.52197				0.00	0	22,600,000
Total FRB18 SPOT										0.00	0	22,600,000
Total For FRB18										0.00	0	22,600,000
FRB19 On 14/04/2021 Spot Bond			7.06000	106.11846	7.06000	106.05812				0.00	0	20,000,000
Total FRB19 SPOT										0.00	0	20,000,000
Total For FRB19										0.00	0	20,000,000
FRB20 On 15/04/2021 Spot Bond					0.00000	103.11022				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	103.48866				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	100.34563				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	102.23123				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	98.61358				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	99.36004				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	95.74079				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			8.90500	106.00073	8.90500	105.92506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.98000	165.57741	2.98000	165.47962				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.59000	3.59000	3.59000	297.30914				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.47000	4.47000	4.47000	134.23752				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			5.06000	172.97505	5.06000	172.84422				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			5.03000	5.03000	5.03000	92.71568				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			5.66000	5.66000	5.66000	187.98955				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			5.58000	82.03613	5.58000	81.97067				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.59000	83.20129	5.59000	83.13465				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			4.50000	4.50000	4.50000	97.79220				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			6.57000	6.57000	6.57000	75.49463				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			6.65000	6.65000	6.65000	74.68042				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.32000	5.32000	5.32000	129.40641				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	74.74738				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	106.06000	10.00000	105.97700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20:On 07/10/2020 Spot Bond					0.00000	102.49157				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21:On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC22:On 31/01/2022 Spot Bond			3.69000	163.73186	3.69000	163.62574				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC23:On 31/01/2022 Spot Bond			4.55000	161.53285	4.55000	161.41695				0.00	0	0
Total FRC233 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 FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond					0.00000	102.71738				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 19/10/2020 Spot Bond					0.00000	95.83359				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 19/10/2020 Spot Bond					0.00000	96.23012				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	97.06388				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 19/10/2020 Spot Bond					0.00000	102.22868				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 19/10/2020 Spot Bond					0.00000	102.20400				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	101.72162				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	96.43766				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	101.71542				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	100.59812				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	101.93130				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	102.93648				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	101.18503				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	101.22637				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	101.25786				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	103.59876				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	103.16681				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 30/01/2023 Spot Bond					0.00000	100.75161				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.32015				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	100.96658	9.80000	100.88787				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	101.93421				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	101.93886				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27:On 04/03/2021 Spot Bond					0.00000	100.01397				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	100.30463				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	101.82114				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	108.31207				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	101.34105				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	100.67540				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28:On 20/12/2022 Spot Bond					0.00000	101.72966				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	106.43069				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	101.64667				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29:On 20/06/2022 Spot Bond					0.00000	102.92969				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	100.88062				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	101.76850				0.00	0	0
Total FRC292 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 FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	100.82838				0.00	0	6,000,000
Total FRC293 SPOT										0.00	0	6,000,000
Total For FRC293										0.00	0	6,000,000
FRC293 On 18/04/2021 Spot Bond					0.00000	100.81587				0.00	0	6,000,000
Total FRC294 SPOT										0.00	0	6,000,000
Total For FRC294										0.00	0	6,000,000
FRC294 On 14/05/2024 Spot Bond					0.00000	100.48892				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	100.49485				0.00	0	600,000,000
Total FRC297 SPOT										0.00	0	600,000,000
Total For FRC297										0.00	0	600,000,000
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.45866				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	102.03119				0.00	100,000,000	100,000,000
Total FRC299 SPOT										0.00	100,000,000	100,000,000
Total For FRC299										0.00	100,000,000	100,000,000
FRC299 On 25/04/2023 Spot Bond					0.00000	101.87876				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	101.43955				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	100.62030				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	100.14322				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	101.34798				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	100.71753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.14970				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond					0.00000	100.46974				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	100.38044				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	101.62142				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	101.79584				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	99.73000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	98.41000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	101.92615				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	108.00000				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	86.13091				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	102.02630				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC317 On 31/07/2034 Spot Bond					0.00000	100.76086				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC318 On 20/12/2024 Spot Bond					0.00000	92.62500				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC319 On 20/12/2026 Spot Bond					0.00000	101.92603				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC321 On 24/10/2020 Spot Bond					0.00000	100.84479				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC322 On 20/12/2024 Spot Bond					0.00000	102.19492				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC323 On 20/12/2024 Spot Bond					0.00000	101.95971				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
FRC324 On 20/06/2026 Spot Bond					0.00000	101.81041				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC325 On 02/04/2024 Spot Bond					0.00000	101.38776				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC326 On 20/12/2022 Spot Bond					0.00000	101.92620				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC327 On 30/09/2022 Spot Bond					0.00000	101.38484				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC328 On 27/12/2022 Spot Bond					0.00000	100.15472				0.00	0	0
Total FRC328 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 FRC328										0.00	0	0
FRC328 On 06/11/2023 Spot Bond					0.00000	100.60112				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC329 On 15/10/2022 Spot Bond					0.00000	100.94108				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC330 On 02/02/2021 Spot Bond					0.00000	100.66981				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC331 On 02/02/2021 Spot Bond					0.00000	100.66981				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC332 On 05/03/2021 Spot Bond					0.00000	100.00001				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC334 On 31/05/2024 Spot Bond					0.00000	100.13199				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC335 On 13/09/2021 Spot Bond					0.00000	101.69974				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	100.93233				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			4.33000	4.33000	4.33000	161.97821				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			4.27000	4.27000	4.27000	162.13172				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			4.25000	4.25000	4.25000	162.18294				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD171 On 15/02/2021 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 FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19\On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20\On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23\On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24\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
FRD26\On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD361 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			5.92000	81.91753	5.92000	81.85038				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			5.27000	98.57968	5.27000	98.50322				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.68739				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.55148				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.12447				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	100.54126				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.97766				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	100.11902				0.00	20,000,000,000	5,000,000,000
Total FRJ24 SPOT										0.00	20,000,000,000	5,000,000,000
Total For FRJ24										0.00	20,000,000,000	5,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.10012				0.00	11,000,000,000	16,500,000,000
Total FRJ25 SPOT										0.00	11,000,000,000	16,500,000,000
Total For FRJ25										0.00	11,000,000,000	16,500,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.31309				0.00	0	1,500,000,000
Total FRJ26 SPOT										0.00	0	1,500,000,000
Total For FRJ26										0.00	0	1,500,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.94986				0.00	0	0
Total FRJ27 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 FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	97.86218				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01U 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
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.77800	4.77800	4.77800	110.04706				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	99.55560				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.09224				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.76797				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			5.33000	97.79919	5.33000	97.72287				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			5.28000	195.62622	5.28000	195.47484				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			5.47000	96.00734	5.47000	95.93135				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	194.87088				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			4.87000	132.03683	4.87000	131.93869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	121.89170	3.70500	121.81254				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			5.47000	96.00734	5.47000	95.93135				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			5.43000	192.62897	5.43000	192.47759				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			5.48000	191.64227	5.48000	191.49092				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			4.40000	168.02027	4.40000	134.64453				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			5.51000	191.05323	5.51000	190.90189				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.47000	96.00734	5.47000	95.93135				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.46000	168.32304	5.46000	168.19035				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			6.22000	87.06922	6.22000	86.99508				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.35000	169.58787	5.35000	169.45568				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			5.41000	168.89662	5.41000	168.76416				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS132 On 07/12/2033 Spot Bond			6.02000	181.36920	6.02000	181.21815				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			6.15000	87.85850	6.15000	87.78418				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	95.93135				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			5.47000	94.34956	5.47000	95.93135				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			5.22000	171.09677	5.22000	170.96518				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			5.79000	185.66046	5.79000	185.50924				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			5.35000	169.58787	5.35000	169.45568				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			5.35000	169.58787	5.35000	169.45568				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			5.64000	166.27657	5.64000	166.14312				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			5.17000	130.34427	5.17000	130.24425				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			3.39000	164.50831	3.39000	164.40570				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			5.70000	165.60078	5.70000	165.46709				0.00	0	0
Total FRS149 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 FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			5.74000	165.15200	5.74000	165.01815				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			5.14000	130.51241	5.14000	130.41256				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			5.16000	171.79836	5.16000	171.66707				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			5.75000	5.75000	5.75000	164.90613				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	16.07538				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS159 On 06/06/2023 Spot Bond					0.00000	17.28208				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS15U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	19.38156				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	21.50893				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS162 On 20/06/2022 Spot Bond					0.00000	14.87695				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond					0.00000	15.84412				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond					0.00000	17.67235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	19.49983				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	13.68765				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	13.64940				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	12.43829				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
Total FRS16U SPOT										0.00	0	0
Total For FRS16U										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	15.96748				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.92795				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.00267				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	16.07829				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS176 On 26/01/2024 Spot Bond					0.00000	16.07828				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	18.52063				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	101.89466				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS182 On 27/09/2025 Spot Bond					0.00000	101.66371				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond					0.00000	109.37128				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS184 On 16/11/2023 Spot Bond					0.00000	117.45394				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	120.96676				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	141.48381				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS188 On 23/01/2024 Spot Bond					0.00000	121.19401				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	21.10388				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS195 On 19/06/2026 Spot Bond					0.00000	45.03083				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS197 On 05/08/2024 Spot Bond					0.00000	100.59162				0.00	0	0
Total FRS197 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 FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	123.11184				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	100.65451				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS200 On 12/08/2025 Spot Bond					0.00000	100.53447				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	100.17773				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 11/09/2020 Spot Bond					0.00000	99.82183				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	101.95120				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	101.24891				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	107.19155				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	118.55104				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	100.39779				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS211 On 20/12/2020 Spot Bond					0.00000	169.81585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS211 On 04/09/2020 Spot Bond					0.00000	111.28052				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	110.35038				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	100.43643				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS215 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS216 SPOT										0.00	0	0
Total For FRS216										0.00	0	0
FRS216 On 30/04/2025 Spot Bond					0.00000	100.00000				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			3.39000	3.39000	3.39000	299.21262				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			3.28000	300.45009	3.28000	300.26577				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.00000	4.00000	4.00000	293.45232				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			3.18000	165.05475	3.18000	164.95460				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.74674				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS51 On 31/01/2022 Spot Bond			2.88000	165.83957	2.88000	165.74296				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	100.65370				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			5.17000	91.23453	5.17000	91.16452				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			4.80000	65.47773	4.80000	96.21449				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.29000	4.29000	4.29000	135.28698				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			4.36000	4.36000	4.36000	134.87774				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			4.19000	4.19000	4.19000	291.68541				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			5.05000	102.74031	5.05000	102.69834				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			6.03000	6.03000	6.03000	106.31629		2,896,812,000,000.00		480,400,000	17,340,200,000	
Total FRX23 SPOT								2,896,812,000,000.00		480,400,000	17,340,200,000	
Total For FRX23								2,896,812,000,000.00		480,400,000	17,340,200,000	
FRX24 On 10/12/2024 Spot Bond			6.78500	115.11528	6.78500	115.05233				0.00	0	2,073,470,000
Total FRX24 SPOT										0.00	0	2,073,470,000
Total For FRX24										0.00	0	2,073,470,000
FRX25 On 26/07/2025 Spot Bond			7.10500	114.78301	7.10500	114.71699				0.00	0	0
Total FRX25 SPOT										0.00	0	0
Total For FRX25										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			7.59500	111.16089	7.59500	111.09299		10,458,315,000,000.00		1,377,000,000	1,188,500,000	
Total FRX26 SPOT								10,458,315,000,000.00		1,377,000,000	1,188,500,000	

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 FRX26										10,458,315,000,000.00	1,377,000,000	1,188,500,000
FRX27 On 07/03/2027 Spot Bond			7.60500	116.00017	7.60500	115.92960				4,760,730,000,000.00	626,000,000	313,000,000
Total FRX27 SPOT										4,760,730,000,000.00	626,000,000	313,000,000
Total For FRX27										4,760,730,000,000.00	626,000,000	313,000,000
FRX28 On 26/07/2028 Spot Bond			8.22500	114.78295	8.22500	114.70672				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			8.84000	109.25846	8.84000	109.18059				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			9.24000	104.53654	9.24000	104.45874				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.48000	109.25146	9.48000	109.16856				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			11.05000	75.48414	11.05000	75.41762				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1 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
FS4C1 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
FS4D1 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
FS5A3 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4 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
FS5A5 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
FS5B1 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
FS5C1 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
FS5D1 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
FS5E1 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	99.76243				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.80151				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	100.33374				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1 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
FS6D1 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
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	100.31088				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	100.32294				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	100.33027				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	100.33242				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	101.19086				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	100.38624				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	99.97093				0.00	0	0
Total GBL05 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 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	100.17795				0.00	0	20,000,000
Total GH5A11 SPOT										0.00	0	20,000,000
Total For GH5A11										0.00	0	20,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.01906				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.18136				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.19075				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	100.25498				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19'On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21'On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22'On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23'On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24'On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25'On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27'On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28'On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.63000	100.69905	4.63000	100.62636				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.14433				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	101.07175				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.57852				0.00	0	30,000,000
Total GRT12 SPOT										0.00	0	30,000,000
Total For GRT12										0.00	0	30,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	100.74608				0.00	0	10,000,000
Total GRT14 SPOT										0.00	0	10,000,000
Total For GRT14										0.00	0	10,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.11093				0.00	3,600,000,000	3,600,000,000
Total GRT16 SPOT										0.00	3,600,000,000	3,600,000,000
Total For GRT16										0.00	3,600,000,000	3,600,000,000
GRT17 On 17/10/2023 Spot Bond			6.31000	112.88457	6.31000	112.82710			8,914,137,000,000.00	1,412,700,000	1,412,700,000	470,900,000
Total GRT17 SPOT									8,914,137,000,000.00	1,412,700,000	1,412,700,000	470,900,000
Total For GRT17									8,914,137,000,000.00	1,412,700,000	1,412,700,000	470,900,000
GRT19 On 14/03/2022 Spot Bond					0.00000	100.27282				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	102.43891				0.00	0	0
Total GRT20 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 GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			8.85500	104.68257	8.85500	104.60824				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.90213				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	102.20328				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	99.94498				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.31116				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	101.24109				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.41011				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	99.93509				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	99.93234				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	98.50426				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	100.12944				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	99.46398				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	97.71026				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	98.18174				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	99.87805				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	101.41573				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	100.70240				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	100.32811				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	100.52964				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	100.34408				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	101.51258				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	101.55247				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.17438				0.00	0	20,000,000
Total H10T1 SPOT										0.00	0	20,000,000
Total For H10T1										0.00	0	20,000,000
H10T2 On 30/09/2022 Spot Bond					0.00000	101.45239				0.00	0	30,000,000
Total H10T2 SPOT										0.00	0	30,000,000
Total For H10T2										0.00	0	30,000,000
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T5U SPOT										0.00	0	0
Total For H6T5U										0.00	0	0
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T6U SPOT										0.00	0	0
Total For H7T6U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.11665				0.00	0	20,000,000
Total HC5T4 SPOT										0.00	0	20,000,000
Total For HC5T4										0.00	0	20,000,000
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	101.22496				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	101.24055				0.00	0	0
Total HILB07 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 HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	99.14278				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	99.53943				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.95380				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	100.18754				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.02070				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	106.06000	10.00000	105.97700				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	101.48227				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	101.41922				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	101.40128				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			4.03500	104.26411	4.03500	104.22974			798,378,012,000.00		197,863,200	98,931,600

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 HWAY20 SPOT										798,378,012,000.00	197,863,200	98,931,600
Total For HWAY20										798,378,012,000.00	197,863,200	98,931,600
HWAY2 On 31/07/2020 Spot Bond			100.00000	91.57745	100.00000	90.92488				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	294.86359	3.87000	294.66866				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			4.09000	4.09000	4.09000	295.93623				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			5.25000	73.01538	5.25000	90.95474				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			11.25500	89.22283	11.25500	89.14234			2,102,434,000,000.00		186,800,000	4,443,400,000
Total HWAY34 SPOT										2,102,434,000,000.00	186,800,000	4,443,400,000
Total For HWAY34										2,102,434,000,000.00	186,800,000	4,443,400,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.33068	100.00000	12.24854				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			11.30500	88.51113	11.30500	88.43095			9,968,749,000,000.00		881,800,000	5,580,900,000
Total HWAY35 SPOT										9,968,749,000,000.00	881,800,000	5,580,900,000
Total For HWAY35										9,968,749,000,000.00	881,800,000	5,580,900,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.33016	100.00000	12.24802				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	101.16142				0.00	0	25,028,000,000
Total HWF11 SPOT										0.00	0	25,028,000,000
Total For HWF11										0.00	0	25,028,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.85076				0.00	0	10,000,000,000
Total HWF12 SPOT										0.00	0	10,000,000,000
Total For HWF12										0.00	0	10,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.13055				0.00	0	0
Total HWF13 SPOT										0.00	0	0
Total For HWF13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWY02 On 25/11/2020 Spot Bond			10.0000	106.0600	10.0000	105.9770			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			3.7200	138.76325	3.7200	138.67297		41,559,592,992,000.00	11,171,933,600	247,396,230,600	
Total I2025 SPOT								11,559,592,992,000.00	11,171,933,600	247,396,230,600	
Total For I2025								11,559,592,992,000.00	11,171,933,600	247,396,230,600	
I2029 On 31/03/2029 Spot Bond			4.1600	99.34611	4.1600	99.27814		93,458,852,032,000.00	22,466,070,200	161,099,331,400	
Total I2029 SPOT								11,417,652,064,000.00	2,583,179,200	45,109,629,500	
Total For I2029								11,417,652,064,000.00	2,583,179,200	45,109,629,500	
I2033 On 28/02/2033 Spot Bond			4.4200	96.14741	4.4200	96.07997		11,417,652,064,000.00	2,583,179,200	45,109,629,500	
Total I2033 SPOT								11,417,652,064,000.00	2,583,179,200	45,109,629,500	
Total For I2033								11,417,652,064,000.00	2,583,179,200	45,109,629,500	
I2038 On 31/01/2038 Spot Bond			4.5500	108.56546	4.5700	108.19405		252,380,166,979,850.00	55,468,168,567	331,380,397,467	
Total I2038 SPOT								11,417,652,064,000.00	2,583,179,200	45,109,629,500	
Total For I2038								11,417,652,064,000.00	2,583,179,200	45,109,629,500	
I2046 On 31/03/2046 Spot Bond			4.5800	96.81853	4.5800	96.74902		130,694,425,664,000.00	28,535,900,800	148,830,037,000	
Total I2046 SPOT								10,694,425,664,000.00	28,535,900,800	148,830,037,000	
Total For I2046								10,694,425,664,000.00	28,535,900,800	148,830,037,000	
I2050 On 31/12/2050 Spot Bond			4.5700	99.69469	4.5900	99.25713		38,413,654,942,610.00	8,405,613,773	249,322,178,473	
Total I2050 SPOT								18,413,654,942,610.00	8,405,613,773	249,322,178,473	
Total For I2050								18,413,654,942,610.00	8,405,613,773	249,322,178,473	
IB105U On 20/07/2020 Spot Bond			100.0000	100.0000	100.0000	100.0000		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			100.0000	100.0000	100.0000	100.0000		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			100.0000	100.0000	100.0000	100.0000		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			100.0000	100.0000	100.0000	100.0000		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			100.0000	100.0000	100.0000	100.0000		0.00	0	0	
Total IB125U 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 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
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB144U SPOT										0.00	0	0
Total For IB144U										0.00	0	0
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB146U SPOT										0.00	0	0
Total For IB146U										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
IBL101 On 24/05/2022 Spot Bond			6.12500	6.12500	6.12500	105.68224				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	100.04083				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	101.16601				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.72857				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			3.85000	295.05090	3.85000	294.85632				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	99.99351				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.28245				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.54104				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	100.29172				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	101.49523				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.74807				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.38444				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	101.14162				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	100.56413				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	100.45325				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	101.16995				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	100.24819				0.00	0	16,000,000
Total IBL129 SPOT										0.00	0	16,000,000
Total For IBL129										0.00	0	16,000,000
IBL130 On 22/07/2022 Spot Bond					0.00000	100.99477				0.00	0	20,000,000
Total IBL130 SPOT										0.00	0	20,000,000
Total For IBL130										0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL131 On 07/08/2020 Spot Bond					0.00000	100.53324				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	100.51828				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	99.80066				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.86863				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	100.24688				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	100.23371				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	100.46669				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	100.41458				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	100.42949				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	100.31320				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	100.32378				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	99.92387				0.00	0	0
Total IBL143 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 IBL143										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	101.87601				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			2.91000	2.91000	2.91000	165.66391				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	106.06000	10.00000	105.97700				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			5.94500	103.62173	5.94500	103.57158				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			6.77000	114.35439	6.77000	114.29166				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.94720				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.03000	165.44654	3.03000	165.34815				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	100.52211				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	100.56307				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			6.61000	108.04188	6.61000	107.98461				0.00	0	591,670,000
Total IBL78 SPOT										0.00	0	591,670,000
Total For IBL78										0.00	0	591,670,000
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	101.08807				0.00	0	4,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL86 SPOT										0.00	0	4,200,000
Total For IBL86										0.00	0	4,200,000
IBL88 On 20/05/2021 Spot Bond			6.05000	104.40458	6.05000	104.35385				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	52.32326	100.00000	51.97849				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	100.18691				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	100.75573				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.93446				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01UOn 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
IDC02UOn 28/02/2028 Spot Bond			100.00000	11.75714	100.00000	11.67882				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03On 22/10/2020 Spot Bond			5.83000	101.95525	5.83000	101.90746				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG06On 24/11/2024 Spot Bond			8.05500	105.89126	8.05500	105.82311				0.00	0	912,995,400
Total IDCG06 SPOT										0.00	0	912,995,400
Total For IDCG06										0.00	0	912,995,400
IDCG07On 13/11/2020 Spot Bond					0.00000	100.73136				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08On 13/05/2030 Spot Bond			9.68000	110.81246	9.68000	111.02443				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.99989				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			8.65500	110.57199	8.65500	110.49522				0.00	0	350,000,000
Total IDCG11 SPOT										0.00	0	350,000,000
Total For IDCG11										0.00	0	350,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.66814				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	98.96587				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.48916				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	98.98069				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	98.11072				0.00	0	500,000,000
Total IDCG16 SPOT										0.00	0	500,000,000
Total For IDCG16										0.00	0	500,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.58395				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.84576				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	98.79430				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.68968				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.75438				0.00	0	0
Total IDCG21 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 IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.86930				0.00	0	500,000,000
Total IDCG22 SPOT										0.00	0	500,000,000
Total For IDCG22										0.00	0	500,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.74752				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.85698				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	7.09399	100.00000	7.04699				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			7.55500	104.33304	7.55500	104.26964				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			5.86500	103.67394	5.86500	103.62482				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

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

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

Contract 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 IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	106.06000	10.00000	105.97700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.06778				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	100.74322				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	101.38571				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	90.35805				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	101.02908				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	101.75253				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	101.60943				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			7.31000	107.65119	7.31000	107.58751				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	102.57007				0.00	0	1,982,500
Total INLV05 SPOT										0.00	0	1,982,500
Total For INLV05										0.00	0	1,982,500
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPC30U SPOT										0.00	0	0
Total For IPC30U										0.00	0	0
IPF01/JOn 25/11/2020 Spot Bond			10.00000	106.06000	10.00000	105.97700				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.01445				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.94785				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.90213				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	101.53534				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	101.55554				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	101.57574				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	102.38676				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.88696				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	100.62925				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF25 On 15/10/2023 Spot Bond					0.00000	100.95085				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	100.53092				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.53746				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	101.52758				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	99.67965				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	101.44253				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	101.95037				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	100.97265	2.75000	100.94993				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			7.31000	148.59517	7.31000	148.45624				0.00	0	0
Total IV019 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 IV019										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.20140				0.00	0	30,000,000
Total IV033 SPOT										0.00	0	30,000,000
Total For IV033										0.00	0	30,000,000
IV034 On 11/02/2021 Spot Bond			7.31000	107.36018	7.31000	107.29667				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	103.93448				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	103.73238				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	102.07439				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			5.13000	5.13000	5.13000	159.94960				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	103.48631				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			8.13000	106.95346	8.13000	106.88400				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	103.92388				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			8.14500	8.14500	8.14500	106.38007				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	100.95229				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			3.83000	163.37118	3.83000	163.26345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.75247				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	103.27568				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			29,400,000,000,000.00	294,000,000	147,000,000	
Total IV164U SPOT									29,400,000,000,000.00	294,000,000	147,000,000	
Total For IV164U									29,400,000,000,000.00	294,000,000	147,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			6.01000	162.15906	6.01000	162.02415				0.00	0	194,500,000
Total IV19A SPOT										0.00	0	194,500,000
Total For IV19A										0.00	0	194,500,000
IVA998 On 04/06/2020 Spot Bond			4.60000	4.60000	4.60000	4.60000				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			4.60000	4.60000	4.60000	99.88670				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	106.06000	10.00000	105.97700				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	101.47982				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			11.31000	101.44922	11.31000	101.35727				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	100.64695				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			6.62500	105.90714	6.62500	105.85057				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	101.56709				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	101.59447				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	101.57622				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.28594				0.00	0	0
Total IVC109 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 IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			6.27500	103.68472	6.27500	103.63251				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	99.83771				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	100.68315				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	96.80938				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.76472				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	101.14226				0.00	0	20,000,000
Total IVC136 SPOT										0.00	0	20,000,000
Total For IVC136										0.00	0	20,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	100.12741				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	98.97471				0.00	0	30,000,000
Total IVC140 SPOT										0.00	0	30,000,000
Total For IVC140										0.00	0	30,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	100.02915				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	99.95856				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.02737				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	101.51519				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.63581				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.56461				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	102.31801				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	100.58323				0.00	0	15,000,000
Total IVC154 SPOT										0.00	0	15,000,000
Total For IVC154										0.00	0	15,000,000
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.81214				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	101.46571				0.00	0	31,000,000
Total IVC159 SPOT										0.00	0	31,000,000
Total For IVC159										0.00	0	31,000,000
IVC163 On 17/03/2022 Spot Bond					0.00000	101.92406				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	101.48998				0.00	0	27,000,000
Total IVC165 SPOT										0.00	0	27,000,000
Total For IVC165										0.00	0	27,000,000
IVC167 On 23/03/2021 Spot Bond					0.00000	101.44369				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC169 On 19/02/2021 Spot Bond					0.00000	102.34828				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										0.00	0	0
IVC172 On 18/11/2020 Spot Bond					0.00000	100.37678				0.00	0	30,000,000
Total IVC172 SPOT										0.00	0	30,000,000
Total For IVC172										0.00	0	30,000,000
IVC174 On 19/11/2020 Spot Bond					0.00000	100.37157				0.00	0	0
Total IVC174 SPOT										0.00	0	0
Total For IVC174										0.00	0	0
IVC176 On 05/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC176 SPOT										0.00	0	0
Total For IVC176										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
Total For IVC96U										0.00	0	0
IVC99UOn 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U 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 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
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF85U SPOT										0.00	0	0
Total For IVF85U										0.00	0	0
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF86U SPOT										0.00	0	0
Total For IVF86U										0.00	0	0
IVZ001 On 18/06/2020 Spot Bond			4.60000	4.60000	4.60000	99.79876				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			4.65000	4.65000	4.65000	99.53084				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			4.70000	4.70000	4.70000	99.16996				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			4.65000	4.65000	4.65000	99.44258				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			4.70000	4.70000	4.70000	99.25869				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			4.70000	4.70000	4.70000	99.08139				0.00	0	0
Total IVZ006 SPOT										0.00	0	0
Total For IVZ006										0.00	0	0
IVZ007 On 20/08/2020 Spot Bond			4.70000	4.70000	4.70000	98.99298				0.00	0	0
Total IVZ007 SPOT										0.00	0	0
Total For IVZ007										0.00	0	0
IVZ008 On 27/08/2020 Spot Bond			4.70000	4.70000	4.70000	98.90473				0.00	0	0
Total IVZ008 SPOT										0.00	0	0
Total For IVZ008										0.00	0	0
IVZ009 On 03/09/2020 Spot Bond			4.90000	4.90000	4.90000	98.76690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVZ009 SPOT										0.00	0	0
Total For IVZ009										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	101.93677				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	101.55796				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.61000	101.96279	9.61000	101.88438			19,177,716,000,000.00	1,995,600,000	525,900,000	
Total KAP007 SPOT									19,177,716,000,000.00	1,995,600,000	525,900,000	
Total For KAP007									19,177,716,000,000.00	1,995,600,000	525,900,000	
KAP010 On 15/09/2020 Spot Bond					0.00000	99.93236				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	100.06768				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	97.08958				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	100.86273				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	97.23835				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	100.18124				0.00	0	30,000,000
Total KAP016 SPOT										0.00	0	30,000,000
Total For KAP016										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP11 On 24/10/2022 Spot Bond					0.00000	101.51045				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	101.19966				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			8.64500	127.53005	8.64500	127.44209				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	98.86869				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	92.09784				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			7.09000	105.70554	7.09000	105.64519				0.00	0	0
Total LBK20 SPOT										0.00	0	0
Total For LBK20										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	99.17266				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	90.66679				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			7.17000	113.09870	7.17000	113.03341				0.00	0	808,716,700
Total LBK24 SPOT										0.00	0	808,716,700
Total For LBK24										0.00	0	808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	95.20715				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	99.55873				0.00	0	0
Total LBK27 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 LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.97000	98.56330	10.97000	98.47753				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			11.11000	96.55021	11.11000	96.46467				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	92.57208				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	91.79820				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	100.60214				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	99.40784				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	94.65938				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	101.39370				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	94.30102				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	90.49346				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK40U SPOT										0.00	0	0
Total For LBK40U										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			5.76000	103.48830	5.76000	103.43984				2,128,896,000,000.00	369,600,000	92,400,000
Total LGL04 SPOT										2,128,896,000,000.00	369,600,000	92,400,000
Total For LGL04										2,128,896,000,000.00	369,600,000	92,400,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.57049				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			6.66000	109.29456	6.66000	109.23588				8,732,592,000,000.00	1,311,200,000	2,827,800,000
Total LGL06 SPOT										8,732,592,000,000.00	1,311,200,000	2,827,800,000
Total For LGL06										8,732,592,000,000.00	1,311,200,000	2,827,800,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.24549				0.00	0	20,000,000
Total LGL07 SPOT										0.00	0	20,000,000
Total For LGL07										0.00	0	20,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	100.47099				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	100.00618				0.00	500,000,000	10,500,000,000
Total LGL09 SPOT										0.00	500,000,000	10,500,000,000
Total For LGL09										0.00	500,000,000	10,500,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.96288				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
LHC18 On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC18U SPOT										0.00	0	0
Total For LHC18U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LHL26 On 13/11/2020 Spot Bond					0.00000	100.75873				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	100.66584				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	100.75204				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	99.99969				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.93164				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	100.25649				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	100.26248				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	100.33671				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	100.34532				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	100.35177				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 15/06/2020 Spot Bond					0.00000	99.88182				0.00	0	0
Total MAQ187 SPOT										0.00	0	0
Total For MAQ187										0.00	0	0
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC29U 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 MBC29U										0.00	0	0
MBF05:On 28/08/2020 Spot Bond					0.00000	100.23409				0.00	0	20,000,000
Total MBF057 SPOT										0.00	0	20,000,000
Total For MBF057										0.00	0	20,000,000
MBF05:On 21/05/2021 Spot Bond					0.00000	99.98008				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	99.97472				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	99.96357				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06:On 07/06/2022 Spot Bond					0.00000	100.02776				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	101.32360				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06:On 30/09/2022 Spot Bond					0.00000	100.87044				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 02/11/2022 Spot Bond					0.00000	100.61092				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	100.36572				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	100.17995				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	101.13171				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	100.68700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04:On 27/07/2023 Spot Bond					0.00000	100.69317				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	101.40639				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	101.42547				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04:On 26/02/2022 Spot Bond					0.00000	99.74193				0.00	0	20,000,000
Total MBP046 SPOT										0.00	0	20,000,000
Total For MBP046										0.00	0	20,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.15693				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	101.40640				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	101.42550				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	100.17317				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	99.90899				0.00	0	0
Total MBP051 SPOT										0.00	0	0
Total For MBP051										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	120.47356				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMIG0:On 17/03/2021 Spot Bond			6.66000	104.77905	6.66000	104.72311				0.00	0	0
Total MMIG02 SPOT										0.00	0	0
Total For MMIG02										0.00	0	0

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 12/08/2025 Spot Bond			10.11500	10.11500	10.11500	108.19936				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			6.71000	111.75309	6.71000	111.69231			5,636,400,000,000.00		840,000,000	2,148,105,000
Total MMIG05 SPOT									5,636,400,000,000.00		840,000,000	2,148,105,000
Total For MMIG05									5,636,400,000,000.00		840,000,000	2,148,105,000
MMIG0-On 19/10/2028 Spot Bond					0.00000	100.78709				0.00	0	5,000,000,000
Total MMIG06 SPOT										0.00	0	5,000,000,000
Total For MMIG06										0.00	0	5,000,000,000
MMIG0-On 18/09/2024 Spot Bond					0.00000	98.61496				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01-On 10/12/2026 Spot Bond					0.00000	97.44953				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			8.18500	105.43931	8.18500	105.37000				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	120.60651				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	101.30753				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07-On 13/07/2022 Spot Bond					0.00000	100.91127				0.00	0	20,000,000
Total MTN07 SPOT										0.00	0	20,000,000
Total For MTN07										0.00	0	20,000,000
MTN08-On 11/10/2020 Spot Bond					0.00000	101.44614				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	100.64994				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	100.25560				0.00	10,000,000,000	5,000,000,000
Total MTN10 SPOT										0.00	10,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN10										0.00	10,000,000,000	5,000,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	99.71531				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.61822				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	99.04804				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	100.51743				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	100.53088				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	99.09470				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	98.21679				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	98.37428				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	99.95633				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	99.70206				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	99.96195				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					0.00000	100.56162				0.00	0	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTNC22 SPOT										0.00	0	110,000,000
Total For MTNC22										0.00	0	110,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.25633				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	100.25260				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	100.25260				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	101.62223				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.66255				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.69491				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N6F26 On 22/03/2021 Spot Bond					0.00000	102.05201				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	103.19951				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	101.53313				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	101.84207				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	102.10465				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	102.34608				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			6.60000	104.13566	6.60000	104.08055			7,048,800,000,000.00	1,068,000,000	267,000,000	
Total NAM01 SPOT									7,048,800,000,000.00	1,068,000,000	267,000,000	
Total For NAM01									7,048,800,000,000.00	1,068,000,000	267,000,000	
NAM02 On 29/06/2020 Spot Bond			5.41000	104.47232	5.41000	104.42603			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			6.71000	112.88728	6.71000	112.82590			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			9.08500	110.27314	9.08500	110.19242			0.00	0	0	
Total NAM04 SPOT									0.00	0	0	
Total For NAM04									0.00	0	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.13742			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	100.84810			0.00	0	0	
Total NBG02G 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 NBG02G										0.00	0	0
NBG03/On 30/04/2026 Spot Bond					0.00000	100.68438				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBG04/On 25/10/2022 Spot Bond					0.00000	100.68495				0.00	0	8,000,000
Total NBG04G SPOT										0.00	0	8,000,000
Total For NBG04G										0.00	0	8,000,000
NBG05/On 25/10/2024 Spot Bond					0.00000	100.69833				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			5.82500	101.65346	5.82500	101.60612				0.00	0	370,000,000
Total NBK11A SPOT										0.00	0	370,000,000
Total For NBK11A										0.00	0	370,000,000
NBK12/On 19/03/2021 Spot Bond			6.01000	104.57816	6.01000	104.52768				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.38000	102.03816	9.38000	101.96193				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			6.51000	112.75996	6.51000	112.70109			47,033,448,000,000.00		7,224,800,000	3,612,400,000
Total NBK13A SPOT									17,033,448,000,000.00	7,224,800,000	3,612,400,000	
Total For NBK13A									17,033,448,000,000.00	7,224,800,000	3,612,400,000	
NBK14/On 25/06/2021 Spot Bond			5.32500	108.19267	5.32500	108.14607			0.00	0	0	
Total NBK14A SPOT									0.00	0	0	
Total For NBK14A									0.00	0	0	
NBK15/On 11/02/2022 Spot Bond			5.57500	107.91227	5.57500	107.86338			0.00	0	0	
Total NBK15A SPOT									0.00	0	0	
Total For NBK15A									0.00	0	0	
NBK16/On 12/02/2025 Spot Bond			7.48500	110.61304	7.48500	110.54607			0.00	0	0	
Total NBK16A SPOT									0.00	0	0	
Total For NBK16A									0.00	0	0	
NBK17/On 22/04/2026 Spot Bond			7.68500	111.80385	7.68500	111.73477			0.00	0	1,220,000,000	
Total NBK17A SPOT									0.00	0	1,220,000,000	
Total For NBK17A									0.00	0	1,220,000,000	
NBK19/On 01/06/2022 Spot Bond			6.10500	106.68437	6.10500	106.63179			0.00	0	0	

Contract 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			7.68500	112.83064	7.68500	112.76092				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	101.79604				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			8.61500	114.59697	8.61500	114.51734				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			6.09000	109.45821	6.09000	109.40469				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			8.37500	110.50845	8.37500	110.43456				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			8.35500	114.67533	8.35500	114.59884				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	100.52065				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			6.41000	6.41000	6.41000	113.55913				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	102.56668				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	19.74379	100.00000	19.61370				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26fOn 22/04/2026 Spot Bond					0.00000	102.09767				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			8.66500	112.18660	8.66500	112.10905				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			6.05000	114.68465	6.05000	114.62833				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	100.68000				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			8.48500	113.19585	8.48500	113.11835				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			6.13000	114.19195	6.13000	114.13514				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	100.67369				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			6.36000	109.99705	6.36000	109.94093				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	100.78605				0.00	0	10,000,000
Total NBK31B SPOT										0.00	0	10,000,000
Total For NBK31B										0.00	0	10,000,000
NBK34fOn 10/05/2021 Spot Bond					0.00000	100.98867				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35fOn 10/05/2023 Spot Bond					0.00000	100.55121				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	102.26813				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	100.87162				0.00	0	30,000,000
Total NBK38B SPOT										0.00	0	30,000,000

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 NBK38B										0.00	0	30,000,000
NBK4 On 28/10/2024 Spot Bond			9.88000	9.88000	9.88000	66.08676				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	104.31349				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	101.01581				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	101.01504				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44f On 15/02/2021 Spot Bond					0.00000	100.59997				0.00	0	30,000,000
Total NBK44B SPOT										0.00	0	30,000,000
Total For NBK44B										0.00	0	30,000,000
NBK45f On 15/02/2023 Spot Bond					0.00000	100.69297				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	101.56271				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	100.76241				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	100.58656				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	99.88829				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	99.33352				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	100.41975				0.00	0	0

Contract 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	99.12922				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	99.95721				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	100.30131				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	100.59364				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	100.60575				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.76874				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	99.85108				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	98.88255				0.00	0	30,000,000
Total NBKB59 SPOT										0.00	0	30,000,000
Total For NBKB59										0.00	0	30,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.40980				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	99.06146				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	101.67403				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			9.05000	107.35013	9.05000	107.27270				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.66351				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			9.08500	106.66602	9.08500	106.58879				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.67403				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	101.69073				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	101.71174				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9:On 20/09/2020 Spot Bond					0.00000	101.65887				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	100.37796				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	101.91131				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			5.61000	105.27285	5.61000	105.22451				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	103.51533				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1I.On 26/11/2021 Spot Bond					0.00000	103.54453				0.00	0	316,700
Total NEDT1B SPOT										0.00	0	316,700
Total For NEDT1B										0.00	0	316,700
NET53 On 17/04/2021 Spot Bond					0.00000	101.14301				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	103.25315				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	102.21458				0.00	0	2,224,550,000
Total NGL02 SPOT										0.00	0	2,224,550,000
Total For NGL02										0.00	0	2,224,550,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.22710				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	102.20931				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	98.28877				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	101.16181				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	101.40279				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	108.08798				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	98.78874				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	98.15280				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	97.67663				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10:On 22/05/2025 Spot Bond					0.00000	96.44711				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	106.06000	10.00000	105.97700				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	100.96310	13.50000	100.85563				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.52749				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.21558				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	100.95790				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	100.25277				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	99.79762				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	99.90810				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	100.38178				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 NHM014 SPOT										0.00	100,000,000	100,000,000
Total For NHM014										0.00	100,000,000	100,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	99.80951				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					0.00000	100.70459				0.00	0	0
Total NHM016 SPOT										0.00	0	0
Total For NHM016										0.00	0	0
NHM01 On 26/02/2021 Spot Bond					0.00000	100.54544				0.00	0	0
Total NHM017 SPOT										0.00	0	0
Total For NHM017										0.00	0	0
NHM01 On 25/05/2023 Spot Bond					0.00000	100.32899				0.00	0	0
Total NHM018 SPOT										0.00	0	0
Total For NHM018										0.00	0	0
NHM01 On 25/05/2024 Spot Bond					0.00000	100.33586				0.00	0	0
Total NHM019 SPOT										0.00	0	0
Total For NHM019										0.00	0	0
NI202 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	191.49092				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			4.72000	4.72000	4.72000	176.91630				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			4.47500	4.47500	4.47500	134.20851				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			5.00000	5.00000	5.00000	92.93368				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	95.93135				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB11 On 31/01/2025 Spot Bond			4.58000	4.58000	4.58000	133.60079				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.97000	4.97000	4.97000	131.37108				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			4.86000	4.86000	4.86000	175.22641				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			5.57000	167.06900	5.57000	166.93585				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			5.43500	96.45149	5.43500	96.37542				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			5.15500	103.99935	5.15500	103.95559				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	101.28492				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	101.43256				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	101.31832				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	102.79249				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	101.55694				0.00	0	0
Total NN015 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 NN015										0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	101.05125				0.00	0	0
Total NN016 SPOT										0.00	0	0
Total For NN016										0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	96.70238				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	120.98686				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	100.19318				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	100.32237				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN028U 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	100.19812				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	99.01163				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	99.69528				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	92.58937				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	99.92357				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.25632				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	100.54587				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	76.29545				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					0.00000	100.57218				0.00	0	0
Total NN046 SPOT										0.00	0	0
Total For NN046										0.00	0	0
NN048 On 03/03/2023 Spot Bond					0.00000	76.58933				0.00	0	0
Total NN048 SPOT										0.00	0	0
Total For NN048										0.00	0	0
NN049 On 03/03/2023 Spot Bond					0.00000	100.88478				0.00	0	0
Total NN049 SPOT										0.00	0	0
Total For NN049										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	99.89404				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	99.88842				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01(On 19/01/2021 Spot Bond					0.00000	108.35281				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	78.00205				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF03 On 01/08/2022 Spot Bond					0.00000	78.00205				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	114.83739				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	104.86957				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	117.29093				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	117.14381				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 22/05/2052 Spot Bond					0.00000	100.18640				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2052 Spot Bond					0.00000	112.34350				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	100.25037				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	100.25081				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	100.23747				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.19767				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.68612				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	100.26593				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.25641				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.21455				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.70617				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2052 Spot Bond					0.00000	100.22017				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			6.76000	113.23104	6.76000	113.16969			237,952,000,000.00		35,200,000	35,200,000
Total NRA022 SPOT									237,952,000,000.00		35,200,000	35,200,000
Total For NRA022									237,952,000,000.00		35,200,000	35,200,000
NRA02 On 31/05/2023 Spot Bond			3.98000	187.75927	3.98000	187.63349			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			9.25500	117.59494	9.25500	117.50777			0.00		0	500,000,000
Total NRA028 SPOT									0.00		0	500,000,000
Total For NRA028									0.00		0	500,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	12.55972	100.00000	12.47652			0.00		0	0
Total NRA028/R186 SPOT									0.00		0	0
Total For NRA028/R186									0.00		0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total NSN97U SPOT									0.00		0	0
Total For NSN97U									0.00		0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.88841				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC19 SPOT										0.00	0	10,000,000
Total For NTC19										0.00	0	10,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	100.79080				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.29809				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.74260				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	101.10825				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.74744				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.17738				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.02065				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	99.90370				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	99.90231				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	101.72934				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OMI01 On 22/11/2022 Spot Bond					0.00000	99.71552				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			6.41000	108.73102	6.41000	108.67511			897,400,000,000.00		140,000,000	1,570,000,000
Total OML06 SPOT									897,400,000,000.00		140,000,000	1,570,000,000
Total For OML06									897,400,000,000.00		140,000,000	1,570,000,000
OML07 On 19/03/2025 Spot Bond			9.55500	107.65321	9.55500	107.57133			0.00		0	1,630,000,000
Total OML07 SPOT									0.00		0	1,630,000,000
Total For OML07									0.00		0	1,630,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.19802			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			6.71000	111.19996	6.71000	111.14014			5,555,880,000,000.00		828,000,000	1,207,000,000
Total OML09 SPOT									5,555,880,000,000.00		828,000,000	1,207,000,000
Total For OML09									5,555,880,000,000.00		828,000,000	1,207,000,000
OML10 On 14/09/2025 Spot Bond			9.10500	111.85034	9.10500	111.76918			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	96.83912			0.00		0	0
Total OML11 SPOT									0.00		0	0
Total For OML11									0.00		0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total PBAJ1U SPOT									0.00		0	0
Total For PBAJ1U									0.00		0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total PBAV1U SPOT									0.00		0	0
Total For PBAV1U									0.00		0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total PBBJ1U SPOT									0.00		0	0
Total For PBBJ1U									0.00		0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total PBDJ1U SPOT									0.00		0	0
Total For PBDJ1U									0.00		0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total PBGJ1U SPOT									0.00		0	0

Contract 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 PBGJ1U										0.00	0	0
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBL1U										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	99.92839				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	99.92634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PEP02 SPOT										0.00	0	0
Total For PEP02										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.06000	10.00000	105.97700				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	99.89444				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	100.13912				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	101.29420				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	100.58819				0.00	0	24,000,000
Total PMM54 SPOT										0.00	0	24,000,000
Total For PMM54										0.00	0	24,000,000
PMM55 On 28/08/2021 Spot Bond					0.00000	100.13479				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	100.33669				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	100.35174				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	100.38180				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	100.38609				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2D On 20/02/2022 Spot Bond					0.00000	100.39038			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			7.21500	121.75132	7.30500	121.17098		927,261,032,324,000.00	1,514,519,893,600	2,644,736,582,300	
Total R186 SPOT								7,261,032,324,000.00	514,519,893,600	544,736,582,300	
Total For R186								7,261,032,324,000.00	514,519,893,600	544,736,582,300	
R197 On 07/12/2023 Spot Bond			2.80000	305.08910	2.78000	305.10928		6,575,684,080,000.00	2,348,458,600	111,354,300,400	
Total R197 SPOT								6,575,684,080,000.00	2,348,458,600	111,354,300,400	
Total For R197								6,575,684,080,000.00	2,348,458,600	111,354,300,400	
R202 On 07/12/2033 Spot Bond			4.46500	212.93473	4.48000	212.44897		131,206,991,546,000.00	29,385,664,400	167,967,833,000	
Total R202 SPOT								11,206,991,546,000.00	29,385,664,400	167,967,833,000	
Total For R202								11,206,991,546,000.00	29,385,664,400	167,967,833,000	
R2023 On 28/02/2023 Spot Bond			5.02500	108.96796	5.11000	108.70044		570,551,167,780,000.00	511,552,471,200	1,242,550,236,000	
Total R2023 SPOT								70,551,167,780,000.00	511,552,471,200	242,550,236,000	
Total For R2023								70,551,167,780,000.00	511,552,471,200	242,550,236,000	
R2030 On 31/01/2030 Spot Bond			8.72000	98.18531	8.72000	98.11626		952,473,039,792,000.00	1,485,375,348,600	1,573,733,732,600	
Total R2030 SPOT								12,473,039,792,000.00	485,375,348,600	573,733,732,600	
Total For R2030								12,473,039,792,000.00	485,375,348,600	573,733,732,600	
R2032 On 31/03/2032 Spot Bond			9.58000	92.24659	9.58000	92.17586		447,859,821,226,000.00	777,438,394,700	762,986,483,400	
Total R2032 SPOT								17,859,821,226,000.00	777,438,394,700	762,986,483,400	
Total For R2032								17,859,821,226,000.00	777,438,394,700	762,986,483,400	
R2035 On 28/02/2035 Spot Bond			10.27500	91.88502	10.27500	91.81041		112,583,317,692,500.00	692,222,220,700	1,420,833,327,700	
Total R2035 SPOT								12,583,317,692,500.00	692,222,220,700	420,833,327,700	
Total For R2035								12,583,317,692,500.00	692,222,220,700	420,833,327,700	
R2037 On 31/01/2037 Spot Bond			10.55000	87.06813	10.55000	86.99439		800,527,040,000,000.00	265,452,800,000	1,196,326,027,900	
Total R2037 SPOT								10,527,040,000,000.00	265,452,800,000	196,326,027,900	
Total For R2037								10,527,040,000,000.00	265,452,800,000	196,326,027,900	
R2040 On 31/01/2040 Spot Bond			10.77000	88.82348	10.77000	88.74673		185,020,531,833,000.00	295,730,782,900	562,531,887,900	
Total R2040 SPOT								15,020,531,833,000.00	295,730,782,900	562,531,887,900	
Total For R2040								15,020,531,833,000.00	295,730,782,900	562,531,887,900	
R2044 On 31/01/2044 Spot Bond			10.84000	85.38537	10.84000	85.31111		665,830,985,968,000.00	153,674,445,200	1,128,870,400,000	
Total R2044 SPOT								15,830,985,968,000.00	153,674,445,200	128,870,400,000	
Total For R2044								15,830,985,968,000.00	153,674,445,200	128,870,400,000	
R2048 On 28/02/2048 Spot Bond			10.80000	84.40586	10.80000	84.33391		713,885,496,000,000.00	1,177,211,620,000	2,516,148,150,500	
Total R2048 SPOT								13,885,496,000,000.00	177,211,620,000	516,148,150,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2048										13,885,496,000,000.00	177,211,620,000	516,148,150,500
R208 On 31/03/2021 Spot Bond			3.50000	103.84369	3.50000	103.81416				563,361,979,250,000.00	160,960,565,500	559,154,750,000
Total R208 SPOT										13,361,979,250,000.00	160,960,565,500	559,154,750,000
Total For R208										13,361,979,250,000.00	160,960,565,500	559,154,750,000
R209 On 31/03/2036 Spot Bond			10.14500	70.79672	10.23500	70.20115				863,405,058,372,000.00	775,101,533,600	1,035,618,673,500
Total R209 SPOT										13,405,058,372,000.00	775,101,533,600	1,035,618,673,500
Total For R209										13,405,058,372,000.00	775,101,533,600	1,035,618,673,500
R210 On 31/03/2028 Spot Bond			4.01000	185.90364	4.01000	185.77868				69,589,540,000.00	17,354,000	54,651,527,700
Total R210 SPOT										69,589,540,000.00	17,354,000	54,651,527,700
Total For R210										69,589,540,000.00	17,354,000	54,651,527,700
R212 On 31/01/2022 Spot Bond			2.42000	167.05261	2.38000	167.06808				2,004,185,436,000.00	828,175,800	37,748,053,600
Total R212 SPOT										2,004,185,436,000.00	828,175,800	37,748,053,600
Total For R212										2,004,185,436,000.00	828,175,800	37,748,053,600
R213 On 28/02/2031 Spot Bond			9.11500	87.60676	9.18000	87.14776				857,170,572,384,500.00	642,585,910,300	749,966,125,600
Total R213 SPOT										17,170,572,384,500.00	642,585,910,300	749,966,125,600
Total For R213										17,170,572,384,500.00	642,585,910,300	749,966,125,600
R214 On 28/02/2041 Spot Bond			10.62000	67.50146	10.62000	67.44486				358,739,669,870,000.00	127,941,588,500	839,113,264,800
Total R214 SPOT										18,739,669,870,000.00	127,941,588,500	839,113,264,800
Total For R214										18,739,669,870,000.00	127,941,588,500	839,113,264,800
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC001U SPOT										0.00	0	0
Total For RC001U										0.00	0	0
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC002U SPOT										0.00	0	0
Total For RC002U										0.00	0	0
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC003U SPOT										0.00	0	0
Total For RC003U										0.00	0	0
RC004U On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC004U SPOT										0.00	0	0
Total For RC004U										0.00	0	0
RC005U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC005U SPOT										0.00	0	0
Total For RC005U										0.00	0	0
RC006U On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RC006U SPOT										0.00	0	0
Total For RC006U										0.00	0	0
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC007U SPOT										0.00	0	0
Total For RC007U										0.00	0	0
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
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
RC022\On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC022U SPOT										0.00	0	0
Total For RC022U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF021On 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
RDF061On 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
RDF071On 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
RDF081On 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
RDF091On 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
RDF101On 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
RDF111On 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
RDF121On 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
RDF131On 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
RDF141On 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
RDF151On 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
RDF161On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U 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 RDF16U										0.00	0	0
RDF171On 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
RDF181On 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
RDF191On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF261On 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
RDF271On 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
RDFB01On 30/09/2021 Spot Bond					0.00000	102.37869				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB01On 02/12/2021 Spot Bond					0.00000	100.01514				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB11On 27/03/2022 Spot Bond					0.00000	102.22720				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB11On 27/11/2022 Spot Bond					0.00000	100.96414				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB11On 12/03/2021 Spot Bond					0.00000	99.56760				0.00	0	15,900,000
Total RDFB13 SPOT										0.00	0	15,900,000
Total For RDFB13										0.00	0	15,900,000
RDFB11On 12/03/2023 Spot Bond					0.00000	98.81029				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB11On 05/12/2023 Spot Bond					0.00000	100.31540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1:On 11/02/2022 Spot Bond					0.00000	99.78366				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1:On 11/02/2024 Spot Bond					0.00000	99.99379				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1:On 11/02/2026 Spot Bond					0.00000	99.71169				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1:On 22/03/2022 Spot Bond					0.00000	101.32362				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	101.52526				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	101.57574				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	101.45206				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	100.31497				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	99.87395				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	100.32997				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.66234				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	100.36741				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB18U SPOT										0.00	0	0
Total For REB18U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	101.67771				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	102.12519				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	102.49767				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	99.99981				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	105.30453				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	106.50226				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	101.55946				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	101.73811				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	101.96243				0.00	0	0
Total RED801 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 RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	104.48829				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES041 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	100.43239				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.63968				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	101.21220				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	98.12563				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES421 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
RES441 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
RES461 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
RES471 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			5.90000	104.69205	5.90000	104.64217			1,062,000,000,000.00		180,000,000	90,000,000

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 RW21 SPOT										1,062,000,000,000.00	180,000,000	90,000,000
Total For RW21										1,062,000,000,000.00	180,000,000	90,000,000
RW23 On 10/12/2023 Spot Bond			6.76000	108.40589	6.76000	108.34683				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			11.05000	95.57880	11.05000	95.49458				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	106.06000	10.00000	105.97700				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	100.94237				0.00	0	10,000,000
Total SBK18 SPOT										0.00	0	10,000,000
Total For SBK18										0.00	0	10,000,000
SBK23 On 28/05/2022 Spot Bond			6.38000	109.78961	6.38000	109.73342				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.28268				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	101.41120				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			6.18000	106.57679	6.18000	106.52364				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	100.68193				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	102.17486				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			5.26000	109.58906	5.26000	109.54243				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			7.11500	114.65466	7.11500	114.58933				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	103.20511				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			6.04000	116.39892	6.04000	116.34184				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			7.25000	104.84016	7.25000	104.77931				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			7.63000	111.43082	7.63000	111.36244			16,842,462,000,000.00	2,207,400,000	735,800,000	
Total SBS31 SPOT									16,842,462,000,000.00	2,207,400,000	735,800,000	
Total For SBS31									16,842,462,000,000.00	2,207,400,000	735,800,000	
SBS34 On 19/09/2024 Spot Bond			6.24500	116.48847	6.24500	116.43009				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			6.46500	113.63679	6.46500	113.57721				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			8.75000	109.63965	8.75000	109.56229				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			5.07000	105.36668	5.07000	105.32367				0.00	0	0
Total SBS4 SPOT										0.00	0	0
Total For SBS4										0.00	0	0
SBS40 On 12/11/2020 Spot Bond					0.00000	100.89649				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			5.50000	110.77228	5.50000	110.72329				0.00	0	0
Total SBS41 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 SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			6.80000	117.95512	6.80000	117.89084				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			7.72500	118.02685	7.72500	117.95394				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	100.95706				0.00	0	4,000,000
Total SBS45 SPOT										0.00	0	4,000,000
Total For SBS45										0.00	0	4,000,000
SBS46 On 15/02/2023 Spot Bond			5.56000	115.86083	5.56000	115.80848				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	101.58851				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	101.11108				0.00	0	20,000,000
Total SBS49 SPOT										0.00	0	20,000,000
Total For SBS49										0.00	0	20,000,000
SBS50 On 31/01/2022 Spot Bond			5.15000	110.04839	5.15000	110.00228				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			5.94500	5.94500	5.94500	115.78261				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	100.09836				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	102.33905				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	99.92284				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	100.41347				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			5.33500	106.71100	5.33500	106.66496				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	100.57336				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	100.60964				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	101.34565				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	101.73502				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.02462				0.00	7,602,000,000	1,900,500,000
Total SBS62 SPOT										0.00	7,602,000,000	1,900,500,000
Total For SBS62										0.00	7,602,000,000	1,900,500,000
SBS63 On 31/01/2026 Spot Bond					0.00000	100.55910				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	99.28873				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	98.87002				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	101.03865				0.00	0	30,000,000
Total SBS66 SPOT										0.00	0	30,000,000
Total For SBS66										0.00	0	30,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.13901				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS68 On 21/11/2024 Spot Bond					0.00000	99.01895				0.00	20,000,000,000	5,000,000,000
Total SBS68 SPOT										0.00	20,000,000,000	5,000,000,000
Total For SBS68										0.00	20,000,000,000	5,000,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.01431				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.91000	294.48936	3.91000	294.29375				0.00	0	3,000,000
Total SBSI11 SPOT										0.00	0	3,000,000
Total For SBSI11										0.00	0	3,000,000
SBSI14 On 07/12/2033 Spot Bond			5.61000	5.61000	5.61000	188.95427				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	104.91960				0.00	0	2,864,900
Total SBT101 SPOT										0.00	0	2,864,900
Total For SBT101										0.00	0	2,864,900
SBT102 On 30/09/2022 Spot Bond					0.00000	103.52620				0.00	0	1,054,400
Total SBT102 SPOT										0.00	0	1,054,400
Total For SBT102										0.00	0	1,054,400
SBT103 On 31/03/2024 Spot Bond					0.00000	98.08146				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	100.43643				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	96.09139				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			7.21000	109.80557	7.21000	109.74184				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.03258				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	94.43030				0.00	0	0
Total SBT206 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 SBT206										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.72695				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	101.73518				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.62881				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	106.06000	10.00000	105.97700				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	101.29287				0.00	0	10,000,000
Total SLI4 SPOT										0.00	0	10,000,000
Total For SLI4										0.00	0	10,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.47324				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	100.43722				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	100.46024				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	100.75516				0.00	0	27,000,000
Total SLRA5 SPOT										0.00	0	27,000,000
Total For SLRA5										0.00	0	27,000,000
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.48737				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	100.48845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.49134				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	100.46312				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.53932				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	100.51273				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	100.52523				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	99.42394				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	102.10520				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			7.04000	113.81355	7.04000	113.74903				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	101.79952				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	91.84767				0.00	0	500,000,000
Total SOLB01 SPOT										0.00	0	500,000,000
Total For SOLB01										0.00	0	500,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.58706				0.00	0	5,000,000
Total SPDA10 SPOT										0.00	0	5,000,000
Total For SPDA10										0.00	0	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.36769				0.00	0	19,000,000
Total SPDA11 SPOT										0.00	0	19,000,000
Total For SPDA11										0.00	0	19,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.17473				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.29169				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	100.30321				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	101.58767				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	99.85116				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00 On 18/06/2022 Spot Bond					0.00000	101.92136				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	101.82993				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00 On 15/10/2022 Spot Bond					0.00000	100.97831				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	101.05295				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	100.69422				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039 On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
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
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS057U SPOT										0.00	0	0
Total For SS057U										0.00	0	0
SSA07 On 15/05/2023 Spot Bond					0.00000	100.51550				0.00	13,000,000,000	8,000,000,000
Total SSA07 SPOT										0.00	13,000,000,000	8,000,000,000
Total For SSA07										0.00	13,000,000,000	8,000,000,000
SSN004 On 31/03/2021 Spot Bond			5.77500	102.02351	5.77500	101.97591				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			5.77500	102.02351	5.77500	101.97591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN011:On 31/01/2025 Spot Bond			5.13500	5.13500	5.13500	130.44064				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011:On 21/12/2026 Spot Bond			8.80500	113.15848	8.80500	113.07859				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			11.05000	76.79769	11.05000	76.73074				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN029:On 07/12/2023 Spot Bond					0.00000	96.03500				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN035:On 17/11/2020 Spot Bond					0.00000	100.41347				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN037:On 01/06/2021 Spot Bond					0.00000	100.07343				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN038:On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.41441				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN040:On 13/10/2023 Spot Bond					0.00000	101.22633				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN041:On 13/10/2023 Spot Bond			6.51000	111.22046	6.51000	111.16208				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN043:On 31/01/2038 Spot Bond			5.27000	98.57968	5.27000	98.50322				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN044:On 09/02/2027 Spot Bond					0.00000	98.97782				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN046 On 30/04/2027 Spot Bond					0.00000	100.77503				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN047 On 05/04/2027 Spot Bond					0.00000	101.25449				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN050 On 08/12/2023 Spot Bond			3.81000	3.81000	3.81000	295.23210				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN051 On 26/09/2020 Spot Bond					0.00000	101.40363				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN052 On 26/10/2020 Spot Bond					0.00000	100.75316				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN054 On 26/10/2022 Spot Bond					0.00000	100.75710				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN055 On 03/11/2022 Spot Bond					0.00000	100.64812				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN057 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN058 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
SSN060 On 05/10/2022 Spot Bond					0.00000	101.22880				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN061 On 31/03/2028 Spot Bond			5.23000	5.23000	5.23000	170.84851				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN062 On 31/01/2025 Spot Bond			4.52000	4.52000	4.52000	133.94766				0.00	0	0
Total SSN062 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			5.47000	5.47000	5.47000	95.93135				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			5.00000	5.00000	5.00000	92.93368				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			5.19000	5.19000	5.19000	171.31571				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 28/05/2023 Spot Bond					0.00000	100.14093				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	100.13856				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	100.13267				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	99.84604				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	99.84982				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	100.00000				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	100.00000				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	101.86183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	101.24473				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	87.59100				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	103.52882				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN080 On 27/08/2024 Spot Bond					0.00000	100.16493				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	99.88543				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN082 On 05/11/2023 Spot Bond					0.00000	100.64604				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN083 On 07/12/2033 Spot Bond			5.35500	5.35500	5.35500	193.96919				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	240,000,000	120,000,000
Total SSN086 SPOT										0.00	240,000,000	120,000,000
Total For SSN086										0.00	240,000,000	120,000,000
SSN086 On 21/12/2026 Spot Bond					0.00000	100.20804				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN089 On 31/01/2030 Spot Bond					0.00000	100.67987				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN09 On 31/01/2030 Spot Bond					0.00000	100.66968				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	100.05753				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN09 On 28/02/2027 Spot Bond					0.00000	100.06059				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0
SSN09 On 07/06/2023 Spot Bond					0.00000	99.95350				0.00	0	0
Total SSN099 SPOT										0.00	0	0
Total For SSN099										0.00	0	0
SSN10 On 31/01/2030 Spot Bond			9.38500	92.20616	9.38500	94.08028				0.00	0	0
Total SSN100 SPOT										0.00	0	0
Total For SSN100										0.00	0	0
SSN10 On 28/11/2021 Spot Bond					0.00000	100.12189				0.00	0	1,500,000,000
Total SSN101 SPOT										0.00	0	1,500,000,000
Total For SSN101										0.00	0	1,500,000,000
SZ25 On 30/09/2025 Spot Bond			8.32500	104.52590	8.32500	104.45604				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	100.57918				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			5.65500	104.02239	5.65500	103.97461				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	100.30720				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			5.75500	103.94224	5.75500	103.89366				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	100.30873				0.00	0	0
Total T13A19 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 T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			5.70500	103.67091	5.70500	103.62288				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	100.32173				0.00	0	3,093,404
Total T13A21 SPOT										0.00	0	3,093,404
Total For T13A21										0.00	0	3,093,404
T14A11 On 21/11/2021 Spot Bond					0.00000	100.30457				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	101.24195	8.55000	101.17288				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	100.06767				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	100.26981				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	100.26968				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	101.39550				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.80256				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	101.17863				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	101.21478				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	101.86561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS148 On 31/10/2021 Spot Bond					0.00000	100.66524				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.05841				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	101.09550				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.90849				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	99.54537				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.20416				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	100.37226				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	101.29299				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	99.40755				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	100.13905				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	99.61113				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS163 On 22/10/2022 Spot Bond					0.00000	100.71110				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	100.77623				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	100.33599				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			6.07500	103.38665	6.07500	103.33568				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.54723				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			4.89000	103.78606	4.89000	103.74478				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.32287				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	100.32328				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	100.33499				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	100.32118				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	100.32166				0.00	0	0
Total TH13B5 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 TH13B5										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	100.35113				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	100.35435				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	100.35516				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	100.36322				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	100.37330				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	100.48376				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	100.48376				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	100.49577				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	100.48976				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	100.49176				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	100.31022				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			5.50500	106.81028	5.50500	106.76301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.23463				0.00	0	18,000,000
Total TH14A7 SPOT										0.00	0	18,000,000
Total For TH14A7										0.00	0	18,000,000
TH14A8 On 21/11/2021 Spot Bond			5.66500	105.51647	5.66500	105.46843				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.33481				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.60183				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.31788				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.04983				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.18285				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.34205				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.47518				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.23030				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond					0.00000	101.82225				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A On 21/11/2020 Spot Bond					0.00000	100.30623				0.00	0	5,000,000
Total TH15A1 SPOT										0.00	0	5,000,000
Total For TH15A1										0.00	0	5,000,000
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.28459				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.39152				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A4 On 21/11/2020 Spot Bond					0.00000	100.40053				0.00	0	8,900,000
Total TH15A4 SPOT										0.00	0	8,900,000
Total For TH15A4										0.00	0	8,900,000
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.14504				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A7 On 21/11/2020 Spot Bond					0.00000	100.28678				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	100.29089				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.30947				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	100.76374				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	100.87553				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	100.32844				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	101.00627				0.00	0	0
Total TH15C2 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 TH15C2										0.00	0	0
TH15C:On 21/11/2022 Spot Bond					0.00000	100.31876				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D:On 21/11/2022 Spot Bond					0.00000	102.09758				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D:On 21/11/2022 Spot Bond					0.00000	100.97609				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D:On 21/11/2022 Spot Bond					0.00000	100.40451				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A:On 21/08/2022 Spot Bond					0.00000	100.28481				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A:On 21/08/2024 Spot Bond					0.00000	100.29250				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A:On 21/08/2024 Spot Bond			8.49000	102.49769	8.49000	102.42748				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B:On 21/08/2024 Spot Bond					0.00000	100.30220				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C:On 21/08/2024 Spot Bond					0.00000	100.31471				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D:On 21/08/2024 Spot Bond					0.00000	100.40127				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	106.06000	10.00000	105.97700				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.01378				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	99.87394				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			6.28000	108.00517	6.28000	107.95075				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			7.54000	109.72481	7.54000	109.65863				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	101.17151				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.80547				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			8.53000	104.06516	8.53000	103.99393				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.82669				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	99.52143				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	99.92726				0.00	0	0
Total TL31 SPOT										0.00	0	0
Total For TL31										0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	100.52748				0.00	0	0
Total TL32 SPOT										0.00	0	0
Total For TL32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TLC09 On 17/09/2020 Spot Bond					0.00000	101.67276			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			4.21000	104.03800	4.21000	104.00243		4,964,531,356,000.00	1,179,223,600	10,195,755,900	
Total TN20 SPOT								4,964,531,356,000.00	1,179,223,600	10,195,755,900	
Total For TN20								4,964,531,356,000.00	1,179,223,600	10,195,755,900	
TN20/R On 17/09/2020 Spot Bond			100.00000	82.43830	100.00000	81.91098		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	52.65419	100.00000	52.30726		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			7.26000	111.48107	7.26000	111.41628		4,305,180,000,000.00	593,000,000	19,551,750,000	
Total TN23 SPOT								4,305,180,000,000.00	593,000,000	19,551,750,000	
Total For TN23								4,305,180,000,000.00	593,000,000	19,551,750,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.22909	100.00000	17.11556		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			8.92500	105.19644	8.92500	105.12077		178,500,000,000,000.00	20,000,000,000	39,417,705,200	
Total TN25 SPOT								178,500,000,000,000.00	20,000,000,000	39,417,705,200	
Total For TN25								178,500,000,000,000.00	20,000,000,000	39,417,705,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.47496	100.00000	13.38521		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			9.25500	98.71520	9.25500	98.64242		15,239,283,000,000.00	1,646,600,000	5,203,701,700	
Total TN27 SPOT								15,239,283,000,000.00	1,646,600,000	5,203,701,700	
Total For TN27								15,239,283,000,000.00	1,646,600,000	5,203,701,700	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.62389	100.00000	9.56047		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			10.32000	102.82004	10.32000	102.73527		4,670,832,000,000.00	452,600,000	1,500,000,000	
Total TN30 SPOT								4,670,832,000,000.00	452,600,000	1,500,000,000	
Total For TN30								4,670,832,000,000.00	452,600,000	1,500,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.05764	8.00000	118.98112		0.00	0	0	
Total TN30/R2030 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 TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.34500	89.93732	12.34500	89.84906				0.00	0	2,900,000,000
Total TN40 SPOT										0.00	0	2,900,000,000
Total For TN40										0.00	0	2,900,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.73138	10.75000	101.64411				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	106.06000	10.00000	105.97700				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			6.52000	101.57717	6.52000	101.52442				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			6.00500	101.68041	6.00500	106.45908				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			5.80500	5.80500	5.80500	106.58263				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	102.04192				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	102.09726				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	103.10068				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	102.41819				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	102.99336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	102.99336				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	100.46151				0.00	0	3,260,288
Total TRA3A2 SPOT										0.00	0	3,260,288
Total For TRA3A2										0.00	0	3,260,288
TRA3A:On 14/11/2022 Spot Bond					0.00000	100.45879				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			6.22000	106.85806	6.22000	106.80471				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	100.45855				0.00	0	610,002
Total TRA3A6 SPOT										0.00	0	610,002
Total For TRA3A6										0.00	0	610,002
TRA3A:On 14/11/2022 Spot Bond					0.00000	100.45402				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	100.55992				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	100.54750				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	100.74490				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	101.22192				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			6.51000	111.38223	6.51000	110.44742				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4A:On 13/10/2020 Spot Bond					0.00000	101.09920				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	101.18257				0.00	0	29,000,000
Total TRA4A6 SPOT										0.00	0	29,000,000
Total For TRA4A6										0.00	0	29,000,000
TRA4A:On 13/04/2024 Spot Bond					0.00000	101.22192				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond			8.62000	101.29965	8.62000	101.22960				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	101.36999				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B:On 13/04/2024 Spot Bond					0.00000	101.36999				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

Contract 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 TSG01U										0.00	0	0
TSG02I 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
TSG03I 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
TSG04I 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
TSG05I 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
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG06U SPOT										0.00	0	0
Total For TSG06U										0.00	0	0
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
TSP23I On 09/07/2020 Spot Bond					0.00000	99.30823				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23I On 13/08/2020 Spot Bond					0.00000	104.58285				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP23I On 08/10/2020 Spot Bond					0.00000	97.49210				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP24I On 12/11/2020 Spot Bond					0.00000	96.75489				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TSP24I On 11/06/2020 Spot Bond					0.00000	99.89048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP241 SPOT										0.00	0	0
Total For TSP241										0.00	0	0
TSP242 On 10/09/2020 Spot Bond					0.00000	98.16949				0.00	0	0
Total TSP242 SPOT										0.00	0	0
Total For TSP242										0.00	0	0
TSP243 On 04/03/2021 Spot Bond					0.00000	94.86942				0.00	0	20,000,000
Total TSP243 SPOT										0.00	0	20,000,000
Total For TSP243										0.00	0	20,000,000
TSP244 On 18/03/2021 Spot Bond					0.00000	94.73978				0.00	0	20,300,000
Total TSP244 SPOT										0.00	0	20,300,000
Total For TSP244										0.00	0	20,300,000
TSP245 On 08/04/2021 Spot Bond					0.00000	94.58260				0.00	0	0
Total TSP245 SPOT										0.00	0	0
Total For TSP245										0.00	0	0
TSP246 On 22/10/2020 Spot Bond					0.00000	97.77247				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	94.97581				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	100.76458				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	100.93759				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	101.95417				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	100.94161				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										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

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 10/07/2020 Spot Bond					0.00000	100.96041				0.00	0	0
Total TWC333 SPOT										0.00	0	0
Total For TWC333										0.00	0	0
TWC33 On 20/07/2020 Spot Bond					0.00000	100.65282				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	100.59744				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	100.52530				0.00	0	0
Total TWC336 SPOT										0.00	0	0
Total For TWC336										0.00	0	0
TWC33 On 13/08/2020 Spot Bond					0.00000	100.32219				0.00	0	0
Total TWC337 SPOT										0.00	0	0
Total For TWC337										0.00	0	0
TWC33 On 19/08/2020 Spot Bond					0.00000	100.23581				0.00	0	0
Total TWC338 SPOT										0.00	0	0
Total For TWC338										0.00	0	0
TWC33 On 26/08/2020 Spot Bond					0.00000	100.11485				0.00	0	0
Total TWC339 SPOT										0.00	0	0
Total For TWC339										0.00	0	0
TWC34 On 07/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			120,000,000,000,000.00	41,200,000,000	32,700,000,000	
Total TWC340 SPOT									120,000,000,000,000.00	41,200,000,000	32,700,000,000	
Total For TWC340									120,000,000,000,000.00	41,200,000,000	32,700,000,000	
UG21 On 02/03/2021 Spot Bond			6.47000	105.81239	6.47000	105.75747			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			9.45500	110.85216	9.45500	110.76870			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	

Contract 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB61 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
VCJB71 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
VCJB81 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
VCJB91 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
VCPA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB41 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
VCPB51 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
VCPB61 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
VCPB71 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
VCPB81 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
VCPB91 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
VJA031 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

Contract 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 VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA12U SPOT										0.00	0	0
Total For VJA12U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB11U SPOT										0.00	0	0
Total For VJB11U										0.00	0	0
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB12U SPOT										0.00	0	0
Total For VJB12U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.95667				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	101.34486				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.87655				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.88145				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE12 On 03/05/2021 Spot Bond					0.00000	100.90034				0.00	0	10,000,000
Total VKE12 SPOT										0.00	0	10,000,000
Total For VKE12										0.00	0	10,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	100.23507				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	100.29365				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	100.45385				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	100.46565				0.00	0	0
Total VKE16 SPOT										0.00	0	0
Total For VKE16										0.00	0	0
VPA03U 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
VPA04U 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
VPA05U 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
VPA06U 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
VPA07U 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
VPA08U 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
VPA09U 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

Contract 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 VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA11U SPOT										0.00	0	0
Total For VPA11U										0.00	0	0
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA12U SPOT										0.00	0	0
Total For VPA12U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VR868\On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR868U SPOT										0.00	0	0
Total For VR868U										0.00	0	0
VR869\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
VR870\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
VR871\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
VR872\On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR872U SPOT										0.00	0	0
Total For VR872U										0.00	0	0
VRI871 On 28/07/2020 Spot Bond					0.00000	100.53533				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	101.40618				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL02 On 02/10/2021 Spot Bond					0.00000	101.11414				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	100.00288				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			5.03000	103.97939	5.03000	103.93729				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	50.65761	100.00000	50.32382				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										83,178,827,096,136,500.00	933,892,613,874	229,979,341,542
Total for SPOT :										83,178,827,096,136,500.00	933,892,613,874	229,979,341,542

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									83,178,827,894,166,600.00	933,892,622,162	229,980,268,066
Total Options									21,815,514.00	8,800	277,874
Grand Total:									83,178,827,915,982,100.00	933,892,630,962	229,980,545,940