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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2020

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			12.04316	73.47616	12.01039	73.64231			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.31278	70.47171	12.27795	70.64276			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.58943	71.28922	12.55300	71.46243			0.00	0	0
ES33 On 06/05/2021 Bond Future			12.87046	68.35666	12.83214	68.53313			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			12.43472	73.16571	12.38661	73.43457			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.69507	69.67435	12.64410	69.94920			0.00	0	0
ES42 On 04/02/2021 Bond Future			12.95407	70.48357	12.90068	70.76176			0.00	0	0
ES42 On 06/05/2021 Bond Future			13.22769	67.06016	13.17143	67.34287			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			136.93452	136.93452	136.72748	136.72748			0.00	0	6,043
I2025 On 05/11/2020 Bond Future			138.40261	138.40261	138.19936	138.19936			0.00	0	0
I2025 On 04/02/2021 Bond Future			138.53392	138.53392	138.32876	138.32876			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	06/05/2021	Bond Future			140.20687	140.20687	140.00161	140.00161			0.00	0	0
Total I2025 Future												0.00	0	6,043
Total For I2025												0.00	0	6,043
I2029	On	06/08/2020	Bond Future			97.95317	97.95317	97.85700	97.85700			0.00	0	5,012
I2029	On	05/11/2020	Bond Future			97.88031	97.88031	97.78736	97.78736			0.00	0	0
I2029	On	04/02/2021	Bond Future			99.03835	99.03835	98.94460	98.94460			0.00	0	0
I2029	On	06/05/2021	Bond Future			99.09654	99.09654	99.00343	99.00343			0.00	0	0
Total I2029 Future												0.00	0	5,012
Total For I2029												0.00	0	5,012
I2033	On	06/08/2020	Bond Future			92.13321	92.13321	91.75826	91.75826			0.00	0	12,378
I2033	On	05/11/2020	Bond Future			91.92393	91.92393	91.54896	91.54896			0.00	0	0
I2033	On	04/02/2021	Bond Future			93.01134	93.01134	92.63219	92.63219			0.00	0	0
I2033	On	06/05/2021	Bond Future			92.92011	92.92011	92.53798	92.53798			0.00	0	0
Total I2033 Future												0.00	0	12,378
Total For I2033												0.00	0	12,378
I2038	On	06/08/2020	Bond Future			102.66324	102.66324	102.05860	102.05860			0.00	0	10,802
I2038	On	05/11/2020	Bond Future			103.76392	103.76392	103.15723	103.15723			0.00	0	0
I2038	On	04/02/2021	Bond Future			103.29744	103.29744	102.68388	102.68388			0.00	0	0
I2038	On	06/05/2021	Bond Future			104.54509	104.54509	103.92593	103.92593			0.00	0	0
Total I2038 Future												0.00	0	10,802
Total For I2038												0.00	0	10,802
I2046	On	06/08/2020	Bond Future			91.77754	91.77754	91.79301	91.79301			0.00	0	16,357
I2046	On	05/11/2020	Bond Future			90.99688	90.99688	91.01660	91.01660			0.00	0	0
I2046	On	04/02/2021	Bond Future			92.07380	92.07380	92.09387	92.09387			0.00	0	0
I2046	On	06/05/2021	Bond Future			91.39823	91.39823	91.42012	91.42012			0.00	0	0
Total I2046 Future												0.00	0	16,357
Total For I2046												0.00	0	16,357
I2050	On	06/08/2020	Bond Future			91.60713	91.60713	91.62253	91.62253			0.00	0	17,165
I2050	On	05/11/2020	Bond Future			92.58912	92.58912	92.60885	92.60885			0.00	0	0
I2050	On	04/02/2021	Bond Future			91.79686	91.79686	91.81700	91.81700			0.00	0	0
I2050	On	06/05/2021	Bond Future			92.90554	92.90554	92.92752	92.92752			0.00	0	0
Total I2050 Future												0.00	0	17,165
Total For I2050												0.00	0	17,165
R186	On	06/08/2020	Bond Future			7.74958	115.07608	7.75118	115.06750		9.12	0.00	0	73,122
R186	On	05/11/2020	Bond Future			7.93683	116.28154	7.93754	116.27789		10.17	0.00	0	0
R186	On	04/02/2021	Bond Future			8.12088	112.34683	8.12157	112.34345		9.73	0.00	0	0
R186	On	06/05/2021	Bond Future			8.31792	113.67829	8.31824	113.67679		8.47	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future											0.00	0	73,122
R186	On	06/08/2020	Bond Future	7.45	Call		424.65000	0.42465	408,920	8.80	0.00	0	2,500
R186	On	06/08/2020	Bond Future	7.45	Put		2,054.93000	2.05493	2,030,620	8.80	0.00	0	2,500
R186	On	06/08/2020	Bond Future	9.00	Put		12.45000	0.01245	10,510	10.04	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call		6,467.80000	6.46780	6,474,440	10.04	0.00	0	900
R186	On	06/08/2020	Bond Future	8.00	Put		533.15000	0.53315	510,740	9.12	0.00	0	15,177
R186	On	06/08/2020	Bond Future	8.38	Put		149.60000	0.14960	137,860	9.40	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call		3,367.87000	3.36787	3,364,180	9.38	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call		1,858.00000	1.85800	1,844,170	9.12	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call		2,872.44000	2.87244	2,865,700	9.27	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put		236.16000	0.23616	220,840	9.27	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put		160.73000	0.16073	148,460	9.38	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call		3,413.93000	3.41393	3,410,510	9.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put		155.08000	0.15508	143,080	9.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call		3,460.13000	3.46013	3,456,970	9.40	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call		4,787.93000	4.78793	4,780,490	10.36	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put		1,254.93000	1.25493	1,243,840	10.36	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Call		7,164.70000	7.16470	7,160,150	10.85	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put		630.03000	0.63003	621,830	10.85	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call		4,823.42000	4.82342	4,816,030	10.37	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put		1,241.15000	1.24115	1,230,110	10.37	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call		4,859.01000	4.85901	4,851,660	10.37	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put		1,227.50000	1.22750	1,216,500	10.37	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Put		5,815.00000	5.81500	5,803,530	9.92	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call		869.98000	0.86998	862,160	9.92	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.84	Put		2,879.48000	2.87948	2,866,200	10.05	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call		2,377.46000	2.37746	2,367,830	10.05	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.34	Put		1,737.81000	1.73781	1,725,540	10.21	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call		3,779.48000	3.77948	3,770,860	10.21	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.00	Put		2,466.40000	2.46640	2,453,270	10.09	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call		2,786.38000	2.78638	2,776,900	10.09	0.00	0	1,200
R186	On	04/02/2021	Bond Future	8.15	Call		3,332.74000	3.33274	3,326,580	9.70	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put		3,193.40000	3.19340	3,183,860	9.70	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call		3,357.90000	3.35790	3,351,750	9.70	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put		3,169.61000	3.16961	3,160,080	9.70	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call		3,383.17000	3.38317	3,377,020	9.70	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put		3,145.95000	3.14595	3,136,420	9.70	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Put		478.32000	0.47832	475,340	9.05	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Call		11,263.65000	11.26365	11,262,190	9.05	0.00	0	0

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R186	On	06/05/2021	Bond Future	10.78	Put		473.42000	0.47342	470,460	9.05	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Call		11,191.41000	11.19141	11,189,910	9.05	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Put		483.26000	0.48326	480,260	9.05	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Call		11,227.52000	11.22752	11,226,040	9.05	0.00	0	0
Total R186 Option											0.00	0	34,877
Total For R186											0.00	0	107,999
R197	On	06/08/2020	Bond Future			306.20860	306.20860	306.08777	306.08777		0.00	0	2,591
R197	On	05/11/2020	Bond Future			309.49129	309.49129	309.38255	309.38255		0.00	0	0
R197	On	04/02/2021	Bond Future			305.30856	305.30856	305.19948	305.19948		0.00	0	0
R197	On	06/05/2021	Bond Future			308.99635	308.99635	308.89123	308.89123		0.00	0	0
Total R197 Future											0.00	0	2,591
Total For R197											0.00	0	2,591
R202	On	06/08/2020	Bond Future			204.48298	204.48298	204.51746	204.51746		0.00	0	8,040
R202	On	05/11/2020	Bond Future			206.67507	206.67507	206.71889	206.71889		0.00	0	0
R202	On	04/02/2021	Bond Future			204.95342	204.95342	204.99846	204.99846		0.00	0	0
R202	On	06/05/2021	Bond Future			207.42882	207.42882	207.47780	207.47780		0.00	0	0
Total R202 Future											0.00	0	8,040
Total For R202											0.00	0	8,040
R2023	On	06/08/2020	Bond Future			4.91056	110.20440	4.96211	110.07715	2.42	16,530,660.00	150	32,030
R2023	On	05/11/2020	Bond Future			4.98714	107.45222	5.04265	107.32832	2.64	0.00	0	0
R2023	On	04/02/2021	Bond Future			5.03389	108.69788	5.09668	108.57288	2.51	0.00	0	0
R2023	On	06/05/2021	Bond Future			5.06772	106.07479	5.13872	105.95016	2.29	0.00	0	0
Total R2023 Future											16,530,660.00	150	32,030
R2023	On	06/08/2020	Bond Future	7.27	Call		5,506.83000	5.50683	5,634,080	2.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put		0.00000	0.00000	0,000	2.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call		5,529.90000	5.52990	5,657,150	2.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put		0.00000	0.00000	0,000	2.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call		5,483.75000	5.48375	5,611,000	2.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put		0.00000	0.00000	0,000	2.76	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call		5,222.58000	5.22258	5,346,230	3.07	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put		1.00000	0.00100	0,750	3.07	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call		5,243.46000	5.24346	5,367,120	3.07	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put		0.96000	0.00096	0,720	3.07	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call		5,201.71000	5.20171	5,325,350	3.07	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put		1.04000	0.00104	0,780	3.07	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call		2,588.53000	2.58853	2,695,170	2.84	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put		171.62000	0.17162	153,260	2.84	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call		2,604.99000	2.60499	2,711,870	2.84	0.00	0	0

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R2023	On	04/02/2021	Bond Future	6.34	Put			168.78000	0.16878	150,660	2.84	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			2,572.10000	2.57210	2,678,490	2.84	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			174.50000	0.17450	155,890	2.84	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Call			4,192.41000	4.19241	4,311,990	2.55	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Put			39.78000	0.03978	34,730	2.55	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Call			4,208.34000	4.20834	4,328,000	2.55	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Put			39.08000	0.03908	34,110	2.55	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Call			4,176.48000	4.17648	4,295,980	2.55	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Put			40.48000	0.04048	35,350	2.55	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												16,530,660.00	150	32,030
R2030	On	06/08/2020	Bond Future			9.50026	91.02203	9.48709	91.09814		15.06	31,402,600.35	345	106,756
R2030	On	05/11/2020	Bond Future			9.70152	91.97578	9.68707	92.05673		16.86	0.00	0	500
R2030	On	04/02/2021	Bond Future			9.90514	89.03722	9.88999	89.11940		16.36	0.00	0	0
R2030	On	06/05/2021	Bond Future			10.11957	90.09288	10.10344	90.17758		14.12	0.00	0	0
Total R2030 Future												31,402,600.35	345	107,256
R2030	On	06/08/2020	Bond Future	9.10	Call			509.87000	0.50987	468,260	14.35	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			2,784.70000	2.78470	2,819,200	14.35	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			525.53000	0.52553	483,200	14.36	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,740.66000	2.74066	2,774,440	14.36	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			494.54000	0.49454	453,670	14.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			28.92000	0.02892	23,630	14.10	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			3,952.98000	3.95298	4,003,870	14.16	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			230.24000	0.23024	205,020	14.16	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			1,578.91000	1.57891	1,591,470	14.73	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			1,189.89000	1.18989	1,126,340	14.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			436.43000	0.43643	398,470	14.30	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			2,362.16000	2.36216	2,389,400	14.46	0.00	0	2,500
R2030	On	06/08/2020	Bond Future	9.20	Call			682.08000	0.68208	633,210	14.46	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			6,005.08000	6.00508	6,072,360	14.10	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			54.99000	0.05499	46,160	14.10	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			6,863.60000	6.86360	6,934,420	14.10	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			3,534.82000	3.53482	3,452,540	15.40	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			53.65000	0.05365	50,110	16.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			6,724.99000	6.72499	6,645,340	16.52	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.75	Put			767.25000	0.76725	765,500	15.06	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			2,270.91000	2.27091	2,193,050	15.06	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.05	Put			3,010.51000	3.01051	3,048,660	14.30	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put			28.91000	0.02891	26,530	16.61	0.00	0	622

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	10.00	Put			405.34000	0.40534	399,480	15.32	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			3,308.62000	3.30862	3,226,650	15.32	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.75	Put			45.89000	0.04589	42,660	16.61	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			6,978.12000	6.97812	6,898,780	16.61	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			355.09000	0.35509	348,920	15.40	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Put			2.00000	0.00200	1,690	16.61	0.00	0	622
R2030	On	06/08/2020	Bond Future	11.25	Call			9,488.75000	9.48875	9,411,920	16.61	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put			5.71000	0.00571	4,990	16.61	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Put			228.91000	0.22891	222,590	15.66	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call			4,285.62000	4.28562	4,203,190	15.66	0.00	0	622
R2030	On	06/08/2020	Bond Future	10.87	Call			7,582.94000	7.58294	7,504,450	16.61	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,829.12000	2.82912	2,864,360	14.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.95	Call			3,089.04000	3.08904	3,007,500	15.27	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.95	Put			463.36000	0.46336	457,930	15.27	0.00	0	5,850
R2030	On	06/08/2020	Bond Future	10.40	Call			5,215.91000	5.21591	5,134,310	15.98	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.40	Put			132.78000	0.13278	127,290	15.98	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Call			10,574.66000	10.57466	10,498,240	16.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.99	Call			4,344.70000	4.34470	4,281,920	16.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.99	Put			2,667.57000	2.66757	2,685,740	16.85	0.00	0	5,000
R2030	On	05/11/2020	Bond Future	8.36	Put			8,740.14000	8.74014	8,795,190	16.26	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			882.68000	0.88268	856,780	16.26	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			6,354.48000	6.35448	6,398,160	16.26	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			4,300.53000	4.30053	4,331,150	16.48	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			2,623.44000	2.62344	2,573,590	16.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			4,366.30000	4.36630	4,397,400	16.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			1,857.89000	1.85789	1,816,550	16.27	0.00	0	15,414
R2030	On	05/11/2020	Bond Future	10.37	Call			5,642.00000	5.64200	5,573,020	17.17	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,918.61000	1.91861	1,930,580	17.17	0.00	0	15,414
R2030	On	05/11/2020	Bond Future	9.39	Call			2,648.02000	2.64802	2,597,930	16.47	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			4,333.43000	4.33343	4,364,290	16.47	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,672.52000	2.67252	2,622,190	16.48	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			1,877.44000	1.87744	1,835,850	16.28	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			4,570.92000	4.57092	4,506,880	16.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			2,512.09000	2.51209	2,529,000	16.90	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			7,883.65000	7.88365	7,934,980	16.26	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,081.26000	1.08126	1,051,640	16.26	0.00	0	15,414
R2030	On	05/11/2020	Bond Future	9.03	Put			5,641.41000	5.64141	5,681,020	16.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			2,273.12000	2.27312	2,226,870	16.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			6,010.27000	6.01027	5,939,910	17.29	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,758.79000	1.75879	1,769,380	17.29	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	8.34	Put			8,843.84000	8.84384	8,899,310	16.26	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			861.28000	0.86128	835,800	16.26	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			5,601.84000	5.60184	5,641,200	16.28	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			1,542.09000	1.54209	1,505,060	16.26	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.61	Call			3,218.54000	3.21854	3,163,430	16.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			3,651.87000	3.65187	3,677,710	16.61	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			6,935.25000	6.93525	6,981,990	16.26	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,355.33000	1.35533	1,321,120	16.26	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			4,883.39000	4.88339	4,918,090	16.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			1,558.44000	1.55844	1,521,170	16.26	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.86	Call			3,940.29000	3.94029	3,879,980	16.77	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			2,977.82000	2.97782	2,998,460	16.77	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			10,134.35000	10.13435	10,194,660	16.26	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			634.31000	0.63431	613,670	16.26	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			6,398.13000	6.39813	6,442,050	16.26	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Put			6,809.40000	6.80940	6,851,870	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			2,499.03000	2.49903	2,459,320	15.79	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.37	Put			10,123.35000	10.12335	10,178,780	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			1,350.54000	1.35054	1,323,790	15.79	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			10,172.62000	10.17262	10,228,210	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			6,654.36000	6.65436	6,696,110	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			2,593.61000	2.59361	2,553,010	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			6,615.95000	6.61595	6,657,530	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			2,555.50000	2.55550	2,515,260	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			6,692.91000	6.69291	6,734,850	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			1,338.47000	1.33847	1,311,880	15.79	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			7,871.39000	7.87139	7,918,480	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			2,044.45000	2.04445	2,009,360	15.79	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			5,200.00000	5.20000	5,141,680	16.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			3,537.97000	3.53797	3,561,830	16.33	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			2,574.51000	2.57451	2,534,080	15.79	0.00	0	0
R2030	On	06/05/2021	Bond Future	7.97	Put			13,085.55000	13.08555	13,152,120	13.44	0.00	0	0
R2030	On	06/05/2021	Bond Future	7.97	Call			886.47000	0.88647	868,340	13.44	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.92	Call			4,006.47000	4.00647	3,957,580	13.73	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.92	Put			4,977.22000	4.97722	5,013,030	13.73	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.22	Call			2,475.90000	2.47590	2,438,980	13.44	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Put			1,734.04000	1.73404	1,747,170	15.07	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Put			3,100.94000	3.10094	3,124,450	14.28	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Call			9,604.64000	9.60464	9,533,240	15.07	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Put			1,759.35000	1.75935	1,772,650	15.07	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/05/2021	Bond Future	11.70	Call		9,638.43000	9.63843	9,566,940	15.07	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Put		1,746.66000	1.74666	1,759,870	15.07	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Call		9,672.25000	9.67225	9,600,680	15.07	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.22	Put		7,281.19000	7.28119	7,328,970	13.44	0.00	0	700
R2030	On	06/05/2021	Bond Future	10.04	Call		4,320.95000	4.32095	4,270,090	13.81	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Put		4,655.10000	4.65510	4,688,940	13.81	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Put		7,555.22000	7.55522	7,604,170	13.44	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Call		2,354.81000	2.35481	2,319,060	13.44	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Call		6,364.41000	6.36441	6,303,220	14.28	0.00	0	0
Total R2030 Option											0.00	0	137,324
Total For R2030											31,402,600.35	345	244,580
R2032	On	06/08/2020	Bond Future			10.36886	88.86905	10.37098	88.85632	17.45	0.00	0	106,623
R2032	On	05/11/2020	Bond Future			10.58693	85.65556	10.58849	85.64647	20.40	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.80475	86.64934	10.80633	86.64041	19.04	0.00	0	0
R2032	On	06/05/2021	Bond Future			11.03037	83.52934	11.03175	83.52177	17.17	0.00	0	0
Total R2032 Future											0.00	0	106,623
R2032	On	06/08/2020	Bond Future	9.91	Call		499.59000	0.49959	478,580	16.37	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put		3,330.12000	3.33012	3,296,380	16.37	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.45	Call		108.56000	0.10856	99,420	16.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put		5,892.91000	5.89291	5,871,040	16.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Put		10,266.94000	10.26694	10,253,280	16.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call		5.32000	0.00532	4,390	16.25	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put		6,900.86000	6.90086	6,882,200	16.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call		57.59000	0.05759	51,660	16.25	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call		112.73000	0.11273	103,360	16.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put		5,831.45000	5.83145	5,809,350	16.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call		117.03000	0.11703	107,430	16.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put		5,770.18000	5.77018	5,747,850	16.25	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put		10,183.57000	10.18357	10,165,100	19.57	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call		933.92000	0.93392	924,540	19.57	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	9.61	Put		7,577.34000	7.57734	7,556,880	19.57	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Put		8,415.91000	8.41591	8,396,030	19.57	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call		1,345.92000	1.34592	1,335,130	19.57	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call		5,419.08000	5.41908	5,408,750	20.47	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call		1,875.95000	1.87595	1,864,160	19.57	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put		6,834.40000	6.83440	6,813,520	19.57	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call		1,840.26000	1.84026	1,828,520	19.57	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put		2,816.89000	2.81689	2,797,090	20.39	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put		11,163.03000	11.16303	11,145,390	19.57	0.00	0	0

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	8.94	Call			763.13000	0.76313	754,580	19.57	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.61	Call			1,603.47000	1.60347	1,592,100	19.57	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			5,111.87000	5.11187	5,101,160	20.39	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			6,924.78000	6.92478	6,903,950	19.57	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			2,621.51000	2.62151	2,602,090	20.47	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			1,858.04000	1.85804	1,846,280	19.57	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			6,879.49000	6.87949	6,858,640	19.57	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			9,235.06000	9.23506	9,218,670	18.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			2,173.14000	2.17314	2,165,710	18.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			9,328.42000	9.32842	9,312,060	18.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			1,690.88000	1.69088	1,683,870	18.33	0.00	0	800
R2032	On	04/02/2021	Bond Future	10.82	Call			4,942.73000	4.94273	4,935,570	18.91	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			4,865.50000	4.86550	4,849,410	18.91	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.62	Call			2,189.59000	2.18959	2,182,140	18.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			9,281.67000	9.28167	9,265,290	18.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			2,206.12000	2.20612	2,198,660	18.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			13,645.64000	13.64564	13,630,700	18.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			1,098.59000	1.09859	1,092,580	18.33	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			10,900.54000	10.90054	10,884,600	18.33	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Call			8,505.49000	8.50549	8,502,680	18.09	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Put			2,923.11000	2.92311	2,912,730	18.09	0.00	0	0
R2032	On	06/05/2021	Bond Future	10.33	Put			7,276.48000	7.27648	7,263,900	16.40	0.00	0	0
R2032	On	06/05/2021	Bond Future	10.33	Call			3,302.51000	3.30251	3,297,500	16.40	0.00	0	736
R2032	On	06/05/2021	Bond Future	12.11	Call			8,540.77000	8.54077	8,537,970	18.11	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Put			2,908.63000	2.90863	2,898,260	18.11	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Call			8,576.07000	8.57607	8,573,290	18.12	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Put			2,894.23000	2.89423	2,883,880	18.12	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.57	Call			10,085.52000	10.08552	10,083,880	18.31	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.57	Put			2,212.38000	2.21238	2,203,170	18.31	0.00	0	736
Total R2032 Option												0.00	0	18,272
Total For R2032												0.00	0	124,895
R2035	On	06/08/2020	Bond Future			11.07087	88.27095	11.03259	88.51273		19.54	0.00	0	105,558
R2035	On	05/11/2020	Bond Future			11.29736	84.72194	11.25689	84.96997		22.68	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.52901	85.70436	11.48674	85.95555		21.19	0.00	0	0
R2035	On	06/05/2021	Bond Future			11.75969	82.24167	11.71539	82.49723		19.20	0.00	0	0
Total R2035 Future												0.00	0	105,558
R2035	On	06/08/2020	Bond Future	9.67	Put			9,341.82000	9.34182	9,577,060	18.05	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			23.39000	0.02339	16,850	18.05	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			14,457.49000	14.45749	14,699,010	18.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	9.00	Call			0.63000	0.00063	0,370	18.05	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			16,478.05000	16.47805	16,719,780	18.05	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			0.12000	0.00012	0,070	18.05	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.91	Call			65.13000	0.06513	49,600	18.05	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			7,636.55000	7.63655	7,862,800	18.05	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			424.83000	0.42483	358,510	18.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			4,234.89000	4.23489	4,410,350	18.26	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.09	Put			13,744.53000	13.74453	13,985,880	18.05	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			1.10000	0.00110	0,670	18.05	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.92	Call			67.78000	0.06778	51,730	18.05	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			7,567.44000	7.56744	7,793,170	18.05	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			70.52000	0.07052	53,940	18.05	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			7,498.49000	7.49849	7,723,690	18.05	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			1,925.63000	1.92563	1,834,200	21.59	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			7,851.41000	7.85141	8,008,010	21.59	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			1,889.35000	1.88935	1,799,090	21.59	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			7,951.21000	7.95121	8,108,980	21.59	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			1,907.43000	1.90743	1,816,580	21.59	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			7,901.21000	7.90121	8,058,390	21.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Call			2,066.55000	2.06655	1,987,540	20.30	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			11,328.27000	11.32827	11,500,450	20.30	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			2,082.44000	2.08244	2,002,990	20.30	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			11,274.53000	11.27453	11,446,270	20.30	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			2,050.75000	2.05075	1,972,160	20.30	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			11,382.18000	11.38218	11,554,780	20.30	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			2,212.57000	2.21257	2,129,630	20.30	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			10,850.36000	10.85036	11,018,610	20.30	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			4,390.59000	4.39059	4,260,960	20.64	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			6,494.98000	6.49498	6,616,540	20.64	0.00	0	650
R2035	On	06/05/2021	Bond Future	12.37	Put			4,027.69000	4.02769	4,112,560	19.56	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Put			4,813.93000	4.81393	4,912,030	19.22	0.00	0	793
R2035	On	06/05/2021	Bond Future	11.32	Call			4,498.63000	4.49863	4,370,990	18.59	0.00	0	0
R2035	On	06/05/2021	Bond Future	11.32	Put			6,833.64000	6.83364	6,961,560	18.59	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.36	Call			7,651.35000	7.65135	7,481,020	19.55	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.36	Put			4,048.03000	4.04803	4,133,260	19.55	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Call			7,685.01000	7.68501	7,514,320	19.56	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Put			11,493.48000	11.49348	11,668,670	18.30	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Call			2,252.35000	2.25235	2,171,980	18.30	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.35	Call			7,617.45000	7.61745	7,447,480	19.54	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.35	Put			4,068.18000	4.06818	4,153,770	19.54	0.00	0	0

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	06/05/2021	Bond Future	12.02	Call			6,547.22000	6.54722	6,389,760	19.22	0.00	0	0
Total R2035 Option												0.00	0	32,940
Total For R2035												0.00	0	138,498
R2037	On	06/08/2020	Bond Future			11.31038	79.48158	11.27218	79.71867		21.81	79,481,580.00	1,000	112,827
R2037	On	05/11/2020	Bond Future			11.52947	80.31449	11.48914	80.55758		24.16	0.00	0	276
R2037	On	04/02/2021	Bond Future			11.75328	76.99056	11.71120	77.23670		23.82	0.00	0	0
R2037	On	06/05/2021	Bond Future			11.98488	77.90376	11.94078	78.15413		20.40	0.00	0	0
Total R2037 Future												79,481,580.00	1,000	113,103
R2037	On	06/08/2020	Bond Future	9.87	Call			23.15000	0.02315	16,740	20.24	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			9,535.52000	9.53552	9,766,200	20.24	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			24.21000	0.02421	17,540	20.24	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			9,462.76000	9.46276	9,693,180	20.24	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			22.14000	0.02214	15,970	20.24	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			9,608.41000	9.60841	9,839,330	20.24	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			1,366.48000	1.36648	1,295,890	23.09	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			9,931.85000	9.93185	10,104,350	23.09	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			1,380.62000	1.38062	1,309,510	23.09	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			9,875.28000	9.87528	10,047,260	23.09	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			1,352.43000	1.35243	1,282,360	23.09	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			9,988.60000	9.98860	10,161,620	23.09	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Put			4,731.74000	4.73174	4,823,170	23.79	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			6,226.51000	6.22651	6,071,800	23.79	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.90	Call			6,010.47000	6.01047	5,858,580	23.72	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			4,915.56000	4.91556	5,009,810	23.72	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.48	Put			10,281.34000	10.28134	10,438,520	22.88	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			11,265.16000	11.26516	11,430,440	22.88	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			2,157.25000	2.15725	2,077,230	22.88	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			11,372.15000	11.37215	11,538,270	22.88	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			10,948.11000	10.94811	11,110,860	22.88	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			15,013.48000	15.01348	15,203,850	22.88	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			1,316.34000	1.31634	1,260,570	22.88	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.28	Call			2,173.24000	2.17324	2,092,800	22.88	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			11,318.57000	11.31857	11,484,270	22.88	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Call			2,189.31000	2.18931	2,108,450	22.88	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			2,509.88000	2.50988	2,420,920	22.88	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			12,285.68000	12.28568	12,077,750	25.39	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			1,727.87000	1.72787	1,766,080	25.39	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.85	Call			3,218.18000	3.21818	3,112,940	22.88	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			8,533.38000	8.53338	8,674,280	22.88	0.00	0	72

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/02/2021	Bond Future	10.35	Call		2,287.41000	2.28741	2,204,020	22.88	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Call		7,101.77000	7.10177	6,940,530	20.56	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Put		4,448.02000	4.44802	4,537,150	20.56	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Call		7,133.44000	7.13344	6,971,830	20.57	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Put		4,425.86000	4.42586	4,514,620	20.57	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Call		7,164.88000	7.16488	7,002,910	20.58	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Put		4,403.52000	4.40352	4,491,920	20.58	0.00	0	0
Total R2037 Option											0.00	0	1,296
Total For R2037											79,481,580.00	1,000	114,399
R2040	On	06/08/2020	Bond Future			11.55596	80.65042	11.50766	80.96249	22.67	0.00	0	56,400
R2040	On	05/11/2020	Bond Future			11.77712	81.49557	11.72623	81.81451	24.81	0.00	0	0
R2040	On	04/02/2021	Bond Future			12.00354	77.93508	11.95038	78.25797	24.51	0.00	0	0
R2040	On	06/05/2021	Bond Future			12.23749	78.85958	12.18178	79.18759	21.03	0.00	0	0
Total R2040 Future											0.00	0	56,400
R2040	On	06/08/2020	Bond Future	10.03	Call		17.08000	0.01708	11,570	20.87	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put		10,600.20000	10.60020	10,906,760	20.87	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call		17.90000	0.01790	12,150	20.87	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put		10,522.08000	10.52208	10,828,400	20.87	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call		16.30000	0.01630	11,010	20.87	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put		10,678.46000	10.67846	10,985,240	20.87	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call		376.97000	0.37697	306,690	21.00	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put		4,829.98000	4.82998	5,071,770	21.00	0.00	0	12,496
R2040	On	06/08/2020	Bond Future	11.26	Call		1,119.70000	1.11970	973,170	21.76	0.00	0	0
R2040	On	06/08/2020	Bond Future	11.26	Put		2,751.31000	2.75131	2,916,850	21.76	0.00	0	517
R2040	On	06/08/2020	Bond Future	9.57	Put		14,335.24000	14.33524	14,646,690	20.87	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call		1.52000	0.00152	0,900	20.87	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put		10,288.57000	10.28857	10,594,160	20.87	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call		20.55000	0.02055	14,070	20.87	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.79	Call		312.45000	0.31245	251,310	20.92	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put		5,191.42000	5.19142	5,442,350	20.92	0.00	0	800
R2040	On	05/11/2020	Bond Future	11.00	Put		7,234.65000	7.23465	7,423,930	23.54	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Call		2,445.17000	2.44517	2,315,510	23.54	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	9.73	Put		14,984.24000	14.98424	15,255,520	23.54	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call		625.21000	0.62521	577,550	23.54	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put		11,535.38000	11.53538	11,778,810	23.54	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call		1,140.03000	1.14003	1,064,520	23.54	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call		4,401.24000	4.40124	4,217,260	24.47	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put		4,566.45000	4.56645	4,701,410	24.47	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put		16,734.73000	16.73473	17,016,340	23.54	0.00	0	0

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	9.50	Call			459.73000	0.45973	422,400	23.54	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			13,059.71000	13.05971	13,316,840	23.54	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			874.43000	0.87443	812,620	23.54	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	11.50	Call			3,786.45000	3.78645	3,617,350	24.21	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			5,230.04000	5.23004	5,379,880	24.21	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			1,244.92000	1.24492	1,164,320	23.54	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			11,030.60000	11.03060	11,268,940	23.54	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			1,258.50000	1.25850	1,177,260	23.54	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			10,968.43000	10.96843	11,206,130	23.54	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			1,231.44000	1.23144	1,151,490	23.54	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			11,092.97000	11.09297	11,331,960	23.54	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Put			18,619.55000	18.61955	18,889,910	23.45	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			933.06000	0.93306	880,530	23.45	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			13,478.31000	13.47831	13,714,110	23.45	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			1,806.81000	1.80681	1,719,720	23.45	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.57	Call			4,546.75000	4.54675	4,383,400	23.79	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			6,922.44000	6.92244	7,081,980	23.79	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			18,022.51000	18.02251	18,289,620	23.45	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			1,007.11000	1.00711	951,330	23.45	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			14,553.92000	14.55392	14,798,320	23.45	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			1,571.83000	1.57183	1,493,340	23.45	0.00	0	800
R2040	On	04/02/2021	Bond Future	11.74	Call			5,034.64000	5.03464	4,861,250	23.97	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			6,334.22000	6.33422	6,483,720	23.97	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call			2,064.94000	2.06494	1,968,900	23.45	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			12,455.32000	12.45532	12,682,170	23.45	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			2,080.85000	2.08085	1,984,280	23.45	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			12,396.77000	12.39677	12,623,090	23.45	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Call			2,049.10000	2.04910	1,953,600	23.45	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			12,514.04000	12.51404	12,741,430	23.45	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Call			6,691.66000	6.69166	6,493,730	20.97	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Put			5,190.46000	5.19046	5,320,540	20.97	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Call			6,628.95000	6.62895	6,432,020	20.95	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Put			5,242.29000	5.24229	5,373,370	20.95	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Call			6,660.41000	6.66041	6,462,990	20.96	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Put			5,216.45000	5.21645	5,347,040	20.96	0.00	0	0
Total R2040 Option												0.00	0	33,773
Total For R2040												0.00	0	90,173
R2044	On	06/08/2020	Bond Future			11.71021	76.74842	11.65174	77.11996		23.65	0.00	0	61,697
R2044	On	05/11/2020	Bond Future			11.92891	77.55272	11.86739	77.93152		25.96	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2021			12.15308	74.07166	12.08876	74.45506		25.64	0.00	0	0
R2044	On	06/05/2021			12.38451	74.95036	12.31707	75.33961		21.93	0.00	0	0
Total R2044 Future											0.00	0	61,697
R2044	On	06/08/2020	9.87	Call			3.81000	0.00381	2,250	21.85	0.00	0	0
R2044	On	06/08/2020	9.87	Put			12,998.34000	12.99834	13,368,320	21.85	0.00	0	0
R2044	On	06/08/2020	9.88	Call			4.02000	0.00402	2,380	21.85	0.00	0	0
R2044	On	06/08/2020	9.88	Put			12,915.51000	12.91551	13,285,410	21.85	0.00	0	0
R2044	On	06/08/2020	9.86	Call			3.61000	0.00361	2,120	21.85	0.00	0	0
R2044	On	06/08/2020	10.93	Put			5,166.71000	5.16671	5,469,770	21.85	0.00	0	140
R2044	On	06/08/2020	11.09	Put			4,232.09000	4.23209	4,506,560	21.96	0.00	0	602
R2044	On	06/08/2020	9.01	Put			20,638.65000	20.63865	21,010,190	21.85	0.00	0	0
R2044	On	06/08/2020	9.01	Call			0.01000	0.00001	0,010	21.85	0.00	0	140
R2044	On	06/08/2020	9.66	Put			14,769.35000	14.76935	15,140,380	21.85	0.00	0	0
R2044	On	06/08/2020	9.66	Call			1.14000	0.00114	0,630	21.85	0.00	0	140
R2044	On	06/08/2020	10.93	Call			311.95000	0.31195	243,470	21.85	0.00	0	0
R2044	On	06/08/2020	9.86	Put			13,081.31000	13.08131	13,451,360	21.85	0.00	0	0
R2044	On	06/08/2020	9.36	Put			17,404.02000	17.40402	17,775,480	21.85	0.00	0	0
R2044	On	06/08/2020	9.36	Call			0.16000	0.00016	0,080	21.85	0.00	0	602
R2044	On	06/08/2020	9.98	Put			12,094.82000	12.09482	12,463,710	21.85	0.00	0	0
R2044	On	06/08/2020	9.98	Call			6.83000	0.00683	4,180	21.85	0.00	0	602
R2044	On	06/08/2020	11.09	Call			498.08000	0.49808	401,010	21.96	0.00	0	0
R2044	On	05/11/2020	11.06	Call			2,299.98000	2.29998	2,155,500	24.72	0.00	0	0
R2044	On	05/11/2020	11.06	Put			7,593.08000	7.59308	7,827,400	24.72	0.00	0	525
R2044	On	05/11/2020	10.04	Put			13,728.42000	13.72842	14,041,540	24.72	0.00	0	0
R2044	On	05/11/2020	10.04	Call			788.88000	0.78888	723,200	24.72	0.00	0	525
R2044	On	05/11/2020	9.34	Put			19,213.56000	19.21356	19,561,960	24.72	0.00	0	0
R2044	On	05/11/2020	10.34	Put			11,689.72000	11.68972	11,982,520	24.72	0.00	0	0
R2044	On	05/11/2020	11.38	Put			6,159.57000	6.15957	6,364,980	24.88	0.00	0	568
R2044	On	05/11/2020	10.35	Call			1,133.55000	1.13355	1,046,830	24.72	0.00	0	0
R2044	On	05/11/2020	10.35	Put			11,625.09000	11.62509	11,917,170	24.72	0.00	0	0
R2044	On	05/11/2020	10.36	Call			1,146.22000	1.14622	1,058,780	24.72	0.00	0	0
R2044	On	05/11/2020	10.36	Put			11,560.68000	11.56068	11,852,040	24.72	0.00	0	0
R2044	On	05/11/2020	10.34	Call			1,120.98000	1.12098	1,034,980	24.72	0.00	0	0
R2044	On	05/11/2020	10.02	Call			769.70000	0.76970	705,280	24.72	0.00	0	1,815
R2044	On	05/11/2020	9.29	Put			19,642.90000	19.64290	19,993,170	24.72	0.00	0	0
R2044	On	05/11/2020	9.29	Call			280.83000	0.28083	252,300	24.72	0.00	0	568
R2044	On	05/11/2020	9.96	Put			14,304.37000	14.30437	14,622,410	24.72	0.00	0	0
R2044	On	05/11/2020	9.96	Call			714.28000	0.71428	653,520	24.72	0.00	0	0
R2044	On	05/11/2020	11.38	Call			3,038.22000	3.03822	2,864,830	24.88	0.00	0	0

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	9.72	Call			522.31000	0.52231	474,920	24.72	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			14,231.64000	14.23164	14,549,080	24.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			723.30000	0.72330	661,940	24.72	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			23,439.06000	23.43906	23,801,860	24.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			141.37000	0.14137	125,370	24.72	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			13,871.14000	13.87114	14,185,520	24.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			303.09000	0.30309	272,690	24.72	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			2,531.19000	2.53119	2,377,000	24.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			7,066.34000	7.06634	7,290,950	24.72	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			3,170.52000	3.17052	2,992,520	24.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			5,961.53000	5.96153	6,162,330	24.94	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			16,112.18000	16.11218	16,443,590	24.72	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			1,795.48000	1.79548	1,694,310	24.58	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			13,538.51000	13.53851	13,820,740	24.58	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			1,809.97000	1.80997	1,708,180	24.58	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			13,476.20000	13.47620	13,757,810	24.58	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			1,781.08000	1.78108	1,680,510	24.58	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			13,601.02000	13.60102	13,883,850	24.58	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			2,580.92000	2.58092	2,449,070	24.58	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			10,762.83000	10.76283	11,014,380	24.58	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			1,696.28000	1.69628	1,599,320	24.58	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			13,980.12000	13.98012	14,266,560	24.58	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			18,384.05000	18.38405	18,704,570	24.58	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			968.39000	0.96839	905,510	24.58	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			15,634.89000	15.63489	15,935,740	24.58	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			1,372.72000	1.37272	1,290,170	24.58	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Call			6,153.48000	6.15348	5,929,180	21.60	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Put			5,503.71000	5.50371	5,668,660	21.60	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Call			6,183.79000	6.18379	5,958,890	21.62	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Put			5,476.97000	5.47697	5,641,320	21.62	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Call			6,214.15000	6.21415	5,988,640	21.63	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Put			5,450.36000	5.45036	5,614,100	21.63	0.00	0	0
Total R2044 Option												0.00	0	15,795
Total For R2044												0.00	0	77,492
R2048	On	06/08/2020	Bond Future			11.63802	80.19830	11.57937	80.57896		22.87	0.00	0	111,984
R2048	On	05/11/2020	Bond Future			11.85427	76.62774	11.79249	77.01578		26.43	0.00	0	250
R2048	On	04/02/2021	Bond Future			12.07592	77.51638	12.01125	77.90915		24.60	0.00	0	0
R2048	On	06/05/2021	Bond Future			12.29595	74.01986	12.22814	74.41859		22.34	0.00	0	0
Total R2048 Future												0.00	0	112,234

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	10.19	Call			23.09000	0.02309	15,170	21.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			10,142.25000	10.14225	10,514,990	21.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			24.18000	0.02418	15,940	21.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			10,062.18000	10.06218	10,434,600	21.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			22.03000	0.02203	14,440	21.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			10,222.47000	10.22247	10,595,540	21.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Put			481.97000	0.48197	526,270	23.29	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call			4,639.05000	4.63905	4,302,690	23.29	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			1,221.36000	1.22136	1,329,940	22.56	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			2,635.80000	2.63580	2,363,720	22.56	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			3,853.25000	3.85325	4,120,150	21.18	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			609.40000	0.60940	495,640	21.18	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			162.92000	0.16292	176,070	24.60	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			7,159.92000	7.15992	6,792,410	24.60	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			8,883.46000	8.88346	9,249,420	21.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			47.10000	0.04710	32,400	21.05	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			1,108.69000	1.10869	1,208,150	22.64	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			2,837.12000	2.83712	2,555,920	22.64	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			3,590.98000	3.59098	3,846,730	21.25	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			696.87000	0.69687	571,960	21.25	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			5,328.38000	5.32838	5,642,810	21.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			293.97000	0.29397	227,740	21.05	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			18,379.79000	18.37979	18,760,410	21.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			0.08000	0.00008	0,040	21.05	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			20,805.68000	20.80568	21,186,330	21.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			0.01000	0.00001	0,000	21.05	0.00	0	3,000
R2048	On	05/11/2020	Bond Future	11.00	Put			7,621.95000	7.62195	7,862,360	25.08	0.00	0	0
R2048	On	05/11/2020	Bond Future	11.00	Call			2,304.91000	2.30491	2,157,280	25.08	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.00	Put			13,830.59000	13.83059	14,151,980	25.08	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.00	Call			785.03000	0.78503	718,380	25.08	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.04	Call			825.49000	0.82549	756,170	25.08	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			13,537.37000	13.53737	13,856,090	25.08	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			805.07000	0.80507	737,090	25.08	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			13,683.52000	13.68352	14,003,580	25.08	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			815.23000	0.81523	746,590	25.08	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			13,610.32000	13.61032	13,929,720	25.08	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			2,033.72000	2.03372	1,920,810	23.54	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			12,563.45000	12.56345	12,843,310	23.54	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			2,001.36000	2.00136	1,889,780	23.54	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			12,686.00000	12.68600	12,967,190	23.54	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	04/02/2021	Bond Future	10.47	Call		2,017.50000	2.01750	1,905,250	23.54	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put		12,624.62000	12.62462	12,905,140	23.54	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Call		6,235.95000	6.23595	6,005,950	22.17	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Put		5,580.32000	5.58032	5,749,050	22.17	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Call		6,266.40000	6.26640	6,035,770	22.18	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Put		5,552.68000	5.55268	5,720,780	22.18	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Call		6,296.89000	6.29689	6,065,640	22.19	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Put		5,525.17000	5.52517	5,692,650	22.19	0.00	0	0
Total R2048 Option											0.00	0	29,088
Total For R2048											0.00	0	141,322
R208	On	06/08/2020	Bond Future			3.43060	104.52960	3.42453	104.53346	0.30	104,529.60	1	22,723
R208	On	05/11/2020	Bond Future			2.88989	102.23370	2.86839	102.24209	0.22	0.00	0	0
Total R208 Future											104,529.60	1	22,723
R208	On	06/08/2020	Bond Future	5.56	Call		1,340.00000	1.34000	1,336,140	0.34	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put		0.00000	0.00000	0,000	0.34	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call		1,346.20000	1.34620	1,342,340	0.34	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put		0.00000	0.00000	0,000	0.34	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call		1,333.80000	1.33380	1,329,940	0.34	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put		0.00000	0.00000	0,000	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call		741.32000	0.74132	732,930	0.27	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.27	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call		745.17000	0.74517	736,780	0.27	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.27	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call		737.47000	0.73747	729,080	0.27	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.27	0.00	0	0
Total R208 Option											0.00	0	0
Total For R208											104,529.60	1	22,723
R209	On	06/08/2020	Bond Future			10.95353	67.43712	10.92011	67.61892	22.15	1,348,742.40	20	59,872
R209	On	05/11/2020	Bond Future			11.15294	65.00381	11.11771	65.19043	26.17	0.00	0	0
R209	On	04/02/2021	Bond Future			11.35128	65.75801	11.31467	65.94698	24.18	0.00	0	0
R209	On	06/05/2021	Bond Future			11.55496	63.39577	11.51672	63.58804	22.24	0.00	0	0
Total R209 Future											1,348,742.40	20	59,872
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	21.04	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put		41,805.74000	41.80574	41,987,540	21.04	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	21.04	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put		41,697.41000	41.69741	41,879,210	21.04	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	21.04	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put		41,914.22000	41.91422	42,096,020	21.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call		1,533.77000	1.53377	1,467,880	25.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/11/2020	Bond Future	10.01	Put			7,828.09000	7.82809	7,948,820	25.52	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			1,548.23000	1.54823	1,481,920	25.52	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			7,781.83000	7.78183	7,902,140	25.52	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			1,519.40000	1.51940	1,453,930	25.52	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			7,874.51000	7.87451	7,995,660	25.52	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			2,228.13000	2.22813	2,157,740	23.46	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			8,931.48000	8.93148	9,050,060	23.46	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			2,243.82000	2.24382	2,173,100	23.46	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			8,887.42000	8.88742	9,005,670	23.46	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			2,212.50000	2.21250	2,142,450	23.46	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			8,975.67000	8.97567	9,094,590	23.46	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Call			6,907.58000	6.90758	6,775,680	22.48	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Put			3,458.64000	3.45864	3,519,010	22.48	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Call			6,936.12000	6.93612	6,803,960	22.49	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Put			3,440.82000	3.44082	3,500,930	22.49	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Call			6,878.87000	6.87887	6,747,230	22.47	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Put			3,476.33000	3.47633	3,536,960	22.47	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												1,348,742.40	20	59,872
R210	On	06/08/2020	Bond Future			182.21592	182.21592	182.24926	182.24926			0.00	0	1,957
R210	On	05/11/2020	Bond Future			181.49457	181.49457	181.53617	181.53617			0.00	0	0
R210	On	04/02/2021	Bond Future			183.64197	183.64197	183.68466	183.68466			0.00	0	0
R210	On	06/05/2021	Bond Future			183.14972	183.14972	183.19605	183.19605			0.00	0	0
Total R210 Future												0.00	0	1,957
Total For R210												0.00	0	1,957
R212	On	06/08/2020	Bond Future			165.55428	165.55428	165.46918	165.46918			0.00	0	7,008
R212	On	05/11/2020	Bond Future			167.32926	167.32926	167.25051	167.25051			0.00	0	0
R212	On	04/02/2021	Bond Future			167.01426	167.01426	166.93514	166.93514			0.00	0	0
R212	On	06/05/2021	Bond Future			169.03132	169.03132	168.95416	168.95416			0.00	0	0
Total R212 Future												0.00	0	7,008
Total For R212												0.00	0	7,008
R213	On	06/08/2020	Bond Future			9.93431	84.21455	9.92613	84.26047		16.59	84,214,550.00	1,000	16,142
R213	On	05/11/2020	Bond Future			10.13873	81.56820	10.12957	81.61814		19.44	0.00	0	0
R213	On	04/02/2021	Bond Future			10.34624	82.51389	10.33664	82.56469		18.03	0.00	0	0
R213	On	06/05/2021	Bond Future			10.55386	79.95929	10.54360	80.01203		16.36	0.00	0	0
Total R213 Future												84,214,550.00	1,000	16,142
R213	On	06/08/2020	Bond Future	9.29	Call			253.43000	0.25343	230,720	15.64	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			3,931.95000	3.93195	3,955,160	15.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/08/2020	Bond Future	9.30	Call			262.06000	0.26206	238,860	15.64	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			3,881.07000	3.88107	3,903,790	15.64	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			270.91000	0.27091	247,230	15.65	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			3,830.47000	3.83047	3,852,710	15.65	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			2,229.26000	2.22926	2,195,490	18.88	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			5,187.47000	5.18747	5,203,640	18.88	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			2,249.97000	2.24997	2,216,050	18.89	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			5,151.00000	5.15100	5,167,020	18.89	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			2,208.49000	2.20849	2,174,880	18.88	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			5,223.93000	5.22393	5,240,260	18.88	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			7,538.44000	7.53844	7,562,200	17.43	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			2,329.21000	2.32921	2,302,060	17.43	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			7,498.02000	7.49802	7,521,670	17.43	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			2,346.41000	2.34641	2,319,140	17.43	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			7,457.75000	7.45775	7,481,280	17.43	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			2,312.10000	2.31210	2,285,060	17.43	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Put			2,234.26000	2.23426	2,241,410	17.46	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Call			8,805.32000	8.80532	8,759,670	17.46	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Put			2,219.55000	2.21955	2,226,640	17.46	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Call			8,836.46000	8.83646	8,790,770	17.46	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Put			2,204.91000	2.20491	2,211,960	17.46	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Call			8,774.21000	8.77421	8,728,620	17.46	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												84,214,550.00	1,000	16,142
R214	On	06/08/2020	Bond Future			11.21720	65.31841	11.16854	65.58633		23.50	0.00	0	19,898
R214	On	05/11/2020	Bond Future			11.41315	62.72617	11.36209	62.99962		27.80	0.00	0	0
R214	On	04/02/2021	Bond Future			11.61228	63.45353	11.55912	63.73032		25.63	0.00	0	0
R214	On	06/05/2021	Bond Future			11.80919	60.92556	11.75371	61.20674		23.62	0.00	0	0
Total R214 Future												0.00	0	19,898
R214	On	06/08/2020	Bond Future	9.98	Call			54.40000	0.05440	39,820	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			7,219.27000	7.21927	7,472,610	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			56.59000	0.05659	41,520	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			7,155.84000	7.15584	7,408,690	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			52.29000	0.05229	38,190	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			7,282.88000	7.28288	7,536,700	22.29	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			1,578.34000	1.57834	1,487,790	27.10	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			8,055.90000	8.05590	8,238,800	27.10	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			1,593.26000	1.59326	1,502,110	27.10	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			8,007.83000	8.00783	8,190,130	27.10	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
R214	On	05/11/2020	Bond Future	10.24	Call			1,563.51000	1.56351	1,473,560	27.10	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			8,104.16000	8.10416	8,287,660	27.10	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			2,238.34000	2.23834	2,141,010	24.86	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			9,314.78000	9.31478	9,494,240	24.86	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			2,254.30000	2.25430	2,156,480	24.86	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			9,268.47000	9.26847	9,447,440	24.86	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			2,222.45000	2.22245	2,125,610	24.86	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			9,361.24000	9.36124	9,541,190	24.86	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Call			6,429.59000	6.42959	6,248,470	23.63	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Put			3,941.15000	3.94115	4,041,210	23.63	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Call			6,457.33000	6.45733	6,275,810	23.64	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Put			3,921.45000	3.92145	4,021,110	23.64	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Call			6,401.89000	6.40189	6,221,170	23.62	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Put			3,960.96000	3.96096	4,061,420	23.62	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	19,898
Total for Bond												213,082,662.35	2,516	1,282,645
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

Contract 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 ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/08/2020 GOVI			688.61400	688.61400	689.75800	689.75800				0.00	0	1,021
GOVI On 05/11/2020 GOVI			695.89600	695.89600	697.08300	697.08300				0.00	0	0
GOVI On 04/02/2021 GOVI			703.95100	703.95100	705.15400	705.15400				0.00	0	0
GOVI On 06/05/2021 GOVI			712.27800	712.27800	713.50800	713.50800				0.00	0	0
Total GOVI Future										0.00	0	1,021
GOVI On 06/08/2020 GOVI	728.13	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	06/08/2020	GOVI	728.13	Put			383,720.00000	38.37200	395,160,000		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			383,820.00000	38.38200	395,260,000		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			383,620.00000	38.36200	395,060,000		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			407,570.00000	40.75700	419,440,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put			407,670.00000	40.76700	419,540,000		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			407,470.00000	40.74700	419,340,000		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			457,960.00000	45.79600	469,990,000		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			458,060.00000	45.80600	470,090,000		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			457,860.00000	45.78600	469,890,000		0.00	0	0
GOVI	On	06/05/2021	GOVI	678.67	Call			348,380.00000	34.83800	336,080,000		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			348,280.00000	34.82800	335,980,000		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			348,180.00000	34.81800	335,880,000		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	1,021
Total for GOVI												0.00	0	1,021
AL37	On	06/08/2020	Index Future	728.30800		728.30800		728.24900	728.24900			0.00	0	0
AL37	On	05/11/2020	Index Future	736.00900		736.00900		735.98300	735.98300			0.00	0	0
AL37	On	04/02/2021	Index Future	744.52900		744.52900		744.50500	744.50500			0.00	0	0
AL37	On	06/05/2021	Index Future	753.33600		753.33600		753.32600	753.32600			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	796.16100		796.16100		796.51400	796.51400			0.00	0	0
AL7T	On	05/11/2020	Index Future	804.58000		804.58000		804.97300	804.97300			0.00	0	0
AL7T	On	04/02/2021	Index Future	813.89300		813.89300		814.29400	814.29400			0.00	0	0
AL7T	On	06/05/2021	Index Future	823.52100		823.52100		823.94100	823.94100			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	697.03100		697.03100		698.22000	698.22000			0.00	0	213

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	05/11/2020			704.40200	704.40200	705.63500	705.63500			0.00	0	0
ALBI	On	04/02/2021			712.55500	712.55500	713.80500	713.80500			0.00	0	0
ALBI	On	06/05/2021			720.98500	720.98500	722.26200	722.26200			0.00	0	0
Total ALBI Future											0.00	0	213
Total For ALBI											0.00	0	213
IGOV	On	06/08/2020			248.20000	248.20000	247.95300	247.95300			0.00	0	1,207
IGOV	On	05/11/2020			250.88600	250.88600	250.64800	250.64800			0.00	0	47
IGOV	On	04/02/2021			253.85100	253.85100	253.61000	253.61000			0.00	0	0
IGOV	On	06/05/2021			256.91400	256.91400	256.67500	256.67500			0.00	0	0
Total IGOV Future											0.00	0	1,254
Total For IGOV											0.00	0	1,254
Total for Index											0.00	0	1,467
JIBAR F	On	15/07/2020			3.85500	96.14500	3.86500	96.13500			0.00	0	0
JIBAR F	On	19/08/2020			3.65500	96.34500	3.67500	96.32500			0.00	0	0
JIBAR F	On	16/09/2020			3.61500	96.38500	3.63500	96.36500			0.00	0	0
JIBAR F	On	21/10/2020			3.53500	96.46500	3.52500	96.47500			0.00	0	0
JIBAR F	On	18/11/2020			3.52500	96.47500	3.51500	96.48500			0.00	0	0
JIBAR F	On	15/12/2020			3.53500	96.46500	3.52500	96.47500			0.00	0	30
JIBAR F	On	17/03/2021			3.56000	96.44000	3.56000	96.44000			0.00	0	0
JIBAR F	On	15/06/2021			3.74000	96.26000	3.73000	96.27000			0.00	0	0
JIBAR F	On	15/09/2021			3.77500	96.22500	3.72500	96.27500			0.00	0	0
JIBAR F	On	15/12/2021			4.03000	95.97000	4.10000	95.90000			0.00	0	0
JIBAR F	On	16/03/2022			4.11500	95.88500	4.10500	95.89500			0.00	0	0
JIBAR F	On	15/06/2022			4.60500	95.39500	4.61500	95.38500			0.00	0	0
Total Jibar Future											0.00	0	30
Total For JIBAR FUTURE											0.00	0	30
Total for Jibar											0.00	0	30
5Y STN	On	21/12/2021		Interest Rate Swap	90.71000	90.71000	90.70000	90.70000			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 :											213,082,662.35	2,516	1,285,214
AA06	On	15/04/2021		Spot Bond		100.00000	0.00000	99.70101			0.00	0	0
Total AA06 SPOT											0.00	0	0
Total For AA06											0.00	0	0
AA06/JI	On	15/04/2021		Spot Bond	100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT											0.00	0	0

Contract 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 AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			5.70500	105.12084	5.70500	105.10469				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	106.94100	10.00000	106.91300				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	104.09363	11.37000	104.06171				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	104.33176	11.81000	104.29923				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	60.31186	100.00000	60.17911				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	52.69051	100.00000	52.57325				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ABC12L On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				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			4.84000	4.84000	4.84000	287.41203				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	100.47881				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	101.00768				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	100.78409				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABF19 On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond					0.00000	100.48457				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.84866				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond					0.00000	101.24593				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.45268				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.32174				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.09740				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.52930				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	103.08931				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond					0.00000	100.08998				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.34457				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	103.14144				0.00	0	0
Total ABFN26 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 ABFN26										0.00	0	0
ABFN2' On 29/08/2021 Spot Bond					0.00000	100.80386				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	100.58477				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	100.52799				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	99.85506				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3' On 15/11/2021 Spot Bond					0.00000	101.00728				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	100.83712				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	101.05793				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3' On 07/02/2022 Spot Bond					0.00000	101.18668				0.00	4,000,000,000	2,000,000,000
Total ABFN34 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ABFN34										0.00	4,000,000,000	2,000,000,000
ABFN3' On 07/02/2024 Spot Bond					0.00000	101.17611				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	101.02071				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3' On 07/02/2029 Spot Bond					0.00000	101.17729				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3' On 23/04/2022 Spot Bond					0.00000	99.90839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.10242				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4 On 16/09/2024 Spot Bond					0.00000	99.72768				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	99.73811				0.00	0	2,500,000,000
Total ABFN41 SPOT										0.00	0	2,500,000,000
Total For ABFN41										0.00	0	2,500,000,000
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.33152				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.02569				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.02641				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.02698				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.33403				0.00	0	0
Total ABFN46 SPOT										0.00	0	0
Total For ABFN46										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.93507				0.00	0	0
Total ABJ01 SPOT										0.00	0	0
Total For ABJ01										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.35670				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.47687				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			5.75000	5.75000	5.75000	141.09079				0.00	0	200,000,000
Total ABKI03 SPOT										0.00	0	200,000,000
Total For ABKI03										0.00	0	200,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	48.39873	100.00000	48.29972				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			8.73000	8.73000	8.73000	129.84964				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	15.30602	100.00000	15.27489				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	96.46319				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.15000	211.38469	4.15000	211.39644				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			4.93000	4.93000	4.93000	132.38637				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			5.41000	5.41000	5.41000	169.85936				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			5.53000	5.53000	5.53000	191.77183				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			6.54500	6.54500	6.54500	105.76272				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.10000	9.10000	9.10000	107.40824				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			5.20500	5.20500	5.20500	103.02278				0.00	0	0
Total ABN80 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 ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.64500	9.64500	9.64500	104.73071				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			5.03500	105.64593	5.03500	105.63157				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS13 On 14/05/2022 Spot Bond			5.94000	108.04094	5.94000	108.02376				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			5.26000	102.91477	5.26000	102.90019				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			5.36500	111.23439	5.36500	111.21840				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			7.23500	115.61798	7.23500	115.59565				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			8.44500	113.68664	8.44500	113.66109				0.00	0	1,501,400,000
Total ABS17 SPOT										0.00	0	1,501,400,000
Total For ABS17										0.00	0	1,501,400,000
ABS18 On 26/09/2023 Spot Bond			5.78500	114.67389	5.78500	114.65612				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			7.59500	108.87942	7.59500	108.85737		19,291,300,000,000.00		2,540,000,000	1,271,100,000	
Total ABS7 SPOT								19,291,300,000,000.00		2,540,000,000	1,271,100,000	
Total For ABS7								19,291,300,000,000.00		2,540,000,000	1,271,100,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.28889	100.00000	12.26184				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.64000	3.64000	3.64000	298.18319				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.03000	165.97613	3.03000	165.99030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			10.54500	10.54500	10.54500	101.40033				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
ACL08L On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.44327				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09L On 20/12/2025 Spot Bond					0.00000	100.43029				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	286.70323				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12L On 20/09/2021 Spot Bond					0.00000	286.75827				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL129 On 20/09/2021 Spot Bond					0.00000	100.41426				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	107.15400	10.00000	107.12600				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	100.41623				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	99.76298				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	100.49507				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.42720				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	100.42922				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	100.42922				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.44029				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.44029				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	193.90427				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	196.38376				0.00	0	0
Total ACL204 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 ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	99.88334				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.40843				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	99.82729				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.40581				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.39605				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	100.82337				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.15565				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	100.92650				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	100.93413				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	100.87121				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	96.78161				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	94.67791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AGL03 SPOT										0.00	0	0
Total For AGL03										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	98.06965				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	98.32072				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	95.20119				0.00	1,230,000,000	3,800,000,000
Total AGT03 SPOT										0.00	1,230,000,000	3,800,000,000
Total For AGT03										0.00	1,230,000,000	3,800,000,000
AHF2A:On 18/07/2021 Spot Bond					0.00000	99.94252				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B:On 18/07/2021 Spot Bond					0.00000	99.79787				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C:On 18/07/2021 Spot Bond					0.00000	99.78899				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	99.94417				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	99.94471				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	99.93880				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	99.93290				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	99.91367				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3C:On 18/04/2022 Spot Bond					0.00000	99.90781				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	101.15245				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A:On 21/08/2023 Spot Bond					0.00000	100.95552				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			6.23500	114.04168	6.23500	114.02245				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B:On 21/08/2023 Spot Bond					0.00000	101.00125				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C:On 21/08/2023 Spot Bond					0.00000	101.06220				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	101.48820				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A:On 21/08/2022 Spot Bond					0.00000	101.31410				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A:On 21/08/2024 Spot Bond					0.00000	101.50079				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B:On 21/08/2024 Spot Bond					0.00000	101.00119				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C:On 21/08/2024 Spot Bond					0.00000	101.06213				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	101.48801				0.00	0	0
Total AHF6D1 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 AHF6D1										0.00	0	0
AHL1A1 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	34,436,487,600
Total AHL1AU SPOT										0.00	0	34,436,487,600
Total For AHL1AU										0.00	0	34,436,487,600
AHL1B1 On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	36,248,934,400
Total AHL1BU SPOT										0.00	0	36,248,934,400
Total For AHL1BU										0.00	0	36,248,934,400
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			20,722,406,900,000.00		207,224,069	4,238,506,660
Total AHY2U SPOT									20,722,406,900,000.00		207,224,069	4,238,506,660
Total For AHY2U									20,722,406,900,000.00		207,224,069	4,238,506,660
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			220,467,194,700,000.00		12,204,671,947	12,204,671,947
Total AIG2U SPOT									220,467,194,700,000.00		12,204,671,947	12,204,671,947
Total For AIG2U									220,467,194,700,000.00		12,204,671,947	12,204,671,947
AIR02 On 30/04/2023 Spot Bond			6.66500	115.03128	6.66500	115.01067				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			6.23500	111.43724	6.23500	111.41865				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.76500	91.15762	11.76500	91.12930				0.00	0	1,000,000,000
Total AIR05 SPOT										0.00	0	1,000,000,000
Total For AIR05										0.00	0	1,000,000,000
AIRL01 On 30/04/2028 Spot Bond			5.84000	168.29154	5.84000	168.29333				0.00	0	10,000,000
Total AIRL01 SPOT										0.00	0	10,000,000
Total For AIRL01										0.00	0	10,000,000
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
AIRT1U On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRT1U SPOT										0.00	0	0
Total For AIRT1U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	99.91918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.95696				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	101.33500				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.35783				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.48426				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	99.87518				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	100.58079				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	100.43342				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
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
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

Contract 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 AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS423U SPOT										0.00	0	0
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				0.00	0	0
Total AS441U SPOT										0.00	0	0
Total For AS441U										0.00	0	0
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,000,000,000
Total AS442U SPOT										0.00	0	1,000,000,000
Total For AS442U										0.00	0	1,000,000,000
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS447U SPOT										0.00	0	0
Total For AS447U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			5.78000	208.24218	5.78000	208.24472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03:On 07/12/2033 Spot Bond			5.79500	186.69400	5.79500	186.69620				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN08:On 20/09/2020 Spot Bond					0.00000	100.38819				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08:On 03/09/2020 Spot Bond					0.00000	101.04881				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	131.79745				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	99.92324				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09:On 10/11/2020 Spot Bond					0.00000	101.23322				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	98.01204				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	100.75324				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113:On 07/03/2021 Spot Bond					0.00000	100.63419				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115: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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12: On 20/12/2020 Spot Bond					0.00000	100.56993				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	100.56345				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.76000	164.20116	3.76000	164.21192				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	95.28255				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.38077				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.39064				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.80500	164.09258	3.80500	164.10314				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	52.79402				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.77718				0.00	0	0
Total ASN152 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 ASN152										0.00	0	0
ASN15 On 31/03/2028 Spot Bond			6.05000	162.74712	6.05000	162.74793				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16 On 08/08/2021 Spot Bond					0.00000	101.32858				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16 On 19/08/2021 Spot Bond					0.00000	101.07097				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	100.83649				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18 On 20/06/2022 Spot Bond					0.00000	100.47413				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19 On 30/06/2022 Spot Bond					0.00000	100.28164				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			5.75000	93.10464	5.75000	93.10576				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19 On 20/06/2022 Spot Bond					0.00000	100.37525				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20 On 20/06/2022 Spot Bond					0.00000	100.38060				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20 On 20/06/2022 Spot Bond					0.00000	100.40581				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20 On 24/08/2021 Spot Bond					0.00000	101.09350				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20 On 24/08/2025 Spot Bond					0.00000	101.22734				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	100.77236				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	100.81257				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	100.74724				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN26-On 20/06/2023 Spot Bond					0.00000	100.47284				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27-On 20/06/2023 Spot Bond					0.00000	100.37851				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27-On 15/08/2023 Spot Bond					0.00000	101.15092				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27-On 20/08/2048 Spot Bond					0.00000	101.06518				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	100.99820				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	100.54070				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29-On 26/09/2023 Spot Bond					0.00000	100.35323				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30-On 20/12/2023 Spot Bond					0.00000	100.40452				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31-On 20/12/2023 Spot Bond					0.00000	100.51174				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	100.57767				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31-On 31/03/2029 Spot Bond			5.37500	5.37500	5.37500	90.83201				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			5.93500	5.93500	5.93500	82.29246				0.00	0	0
Total ASN319 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 ASN319										0.00	0	0
ASN321 On 20/06/2024 Spot Bond					0.00000	100.38419				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN328 On 20/06/2024 Spot Bond					0.00000	100.43570				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN332 On 09/05/2024 Spot Bond					0.00000	101.25132				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN334 On 20/06/2024 Spot Bond					0.00000	100.38692				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN336 On 31/01/2038 Spot Bond			5.86000	91.78860	5.86000	91.78941				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN340 On 20/06/2024 Spot Bond					0.00000	100.41100				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	101.22389				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN343 On 12/02/2021 Spot Bond					0.00000	101.22389				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN345 On 20/06/2024 Spot Bond					0.00000	100.37521				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN350 On 20/06/2024 Spot Bond					0.00000	100.38715				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN352 On 20/06/2024 Spot Bond					0.00000	100.39473				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN355 On 20/06/2024 Spot Bond					0.00000	100.39473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36 On 30/08/2024 Spot Bond					0.00000	100.75946				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36 On 20/06/2024 Spot Bond					0.00000	100.46949				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	100.38755				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	100.40121				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	101.42852				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	100.51251				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	100.51251				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38 On 20/12/2022 Spot Bond					0.00000	100.46369				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38 On 20/12/2024 Spot Bond					0.00000	100.39080				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	100.96902				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	100.47345				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN40: On 20/12/2024 Spot Bond					0.00000	100.38820				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN41: On 20/12/2024 Spot Bond					0.00000	100.45321				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN41: On 05/12/2020 Spot Bond					0.00000	100.65886				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN42: On 29/10/2020 Spot Bond					0.00000	101.47116				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN42: On 20/12/2024 Spot Bond					0.00000	100.48113				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN44: On 17/06/2021 Spot Bond					0.00000	100.41763				0.00	0	0
Total ASN444 SPOT										0.00	0	0
Total For ASN444										0.00	0	0
ASN44: On 17/06/2021 Spot Bond					0.00000	100.41763				0.00	0	0
Total ASN445 SPOT										0.00	0	0
Total For ASN445										0.00	0	0
ASN44: On 22/06/2023 Spot Bond					0.00000	100.36526				0.00	0	0
Total ASN449 SPOT										0.00	0	0
Total For ASN449										0.00	0	0
ASN45: On 23/06/2025 Spot Bond					0.00000	100.37623				0.00	0	0
Total ASN450 SPOT										0.00	0	0
Total For ASN450										0.00	0	0
ASN45: On 01/07/2023 Spot Bond					0.00000	100.30630				0.00	0	0
Total ASN453 SPOT										0.00	0	0
Total For ASN453										0.00	0	0
ASN45: On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total ASN458 SPOT										0.00	0	5,000,000,000
Total For ASN458										0.00	0	5,000,000,000
ASN45: On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,000
Total ASN459 SPOT										0.00	0	30,000,000,000

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 ASN459										0.00	0	30,000,000,000
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.82822				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			5.83500	102.47025	5.83500	102.45423				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			5.79500	108.43958	5.79500	108.42275		1,159,000,000,000.00			200,000,000	100,000,000
Total BAW21 SPOT								1,159,000,000,000.00			200,000,000	100,000,000
Total For BAW21								1,159,000,000,000.00			200,000,000	100,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	102.87224	9.30000	102.84684				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	100.63417				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.44390				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	100.91443				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	100.61881				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	100.24048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.60802				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.37431				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	101.09046				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.37860				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	100.52134				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.37438				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			8.43500	8.43500	8.43500	107.03831				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.34641				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.34641				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.34641				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA72 On 31/03/2026 Spot Bond			11.15500	11.15500	11.15500	107.76418				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	100.36925				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	100.39810				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	100.36082				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	100.36090				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.36903				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.38939				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.38939				0.00	0	0
Total BAYA79 SPOT										0.00	0	0
Total For BAYA79										0.00	0	0
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.42210				0.00	0	0
Total BAYA80 SPOT										0.00	0	0
Total For BAYA80										0.00	0	0
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.39796				0.00	0	0
Total BAYA81 SPOT										0.00	0	0
Total For BAYA81										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.13891				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.44321				0.00	0	0
Total BAYB12 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 BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.45311				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.45311				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.45311				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.46411				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.45374				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.45374				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.47306				0.00	0	0
Total BAYB20 SPOT										0.00	0	0
Total For BAYB20										0.00	0	0
BAYD10 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
BAYD20 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
BAYD30 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
BAYD40 On 30/06/2035 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 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	101.21592				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	101.10726				0.00	20,000,000,000	10,000,000,000
Total BCJ15 SPOT										0.00	20,000,000,000	10,000,000,000
Total For BCJ15										0.00	20,000,000,000	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.56190				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.10000	8.10000	8.10000	102.06796				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD3021 On 18/04/2028 Spot Bond			100.00000	10.08268	100.00000	10.06037				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.35427				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	101.16893				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	100.22995				0.00	0	0
Total BDX32 SPOT										0.00	0	0
Total For BDX32										0.00	0	0
BDX33 On 08/03/2023 Spot Bond					0.00000	100.28318				0.00	0	0
Total BDX33 SPOT										0.00	0	0
Total For BDX33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1A7 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			5.93500	104.84712	5.93500	104.83022				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	101.19346				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			7.23500	113.22924	7.23500	113.20737				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	100.91158				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			5.93500	104.44328	5.93500	104.42649				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	103.60267				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			7.13500	106.49534	7.13500	106.47506				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.19915				0.00	0	40,000,000
Total BGL12 SPOT										0.00	0	40,000,000
Total For BGL12										0.00	0	40,000,000
BGL13 On 20/08/2021 Spot Bond			6.23500	110.49238	6.23500	110.47374				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	104.59509				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	104.05643				0.00	0	10,000,000
Total BGL15 SPOT										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 For BGL15										0.00	0	10,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.15044				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	101.59291				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	102.68966				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	99.11136				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.95701				0.00	0	1,470,000,000
Total BGT01 SPOT										0.00	0	1,470,000,000
Total For BGT01										0.00	0	1,470,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.72402				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	100.77918				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.05797				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			5.97500	112.42517	5.97500	112.40718				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	100.54442				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	98.30247				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	100.22934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	98.69058				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	101.57866				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.02213				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0:On 21/02/2023 Spot Bond					0.00000	101.09253				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0:On 05/01/2025 Spot Bond					0.00000	100.20494				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP0:On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BPPF0:On 15/09/2020 Spot Bond					0.00000	100.45546				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0:On 22/03/2021 Spot Bond					0.00000	100.35548				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	99.99899				0.00	0	50,000,000
Total BPPF11 SPOT										0.00	0	50,000,000
Total For BPPF11										0.00	0	50,000,000
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.62799				0.00	0	50,000,000
Total BPPF13 SPOT										0.00	0	50,000,000
Total For BPPF13										0.00	0	50,000,000
BPPF1:On 23/07/2020 Spot Bond					0.00000	99.91340				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF18 On 19/11/2020 Spot Bond					0.00000	100.83110				0.00	5,000,000,000	5,000,000,000
Total BPPF18 SPOT										0.00	5,000,000,000	5,000,000,000
Total For BPPF18										0.00	5,000,000,000	5,000,000,000
BPPF19 On 19/11/2022 Spot Bond					0.00000	100.96813				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF20 On 19/11/2024 Spot Bond					0.00000	100.97612				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF21 On 26/02/2023 Spot Bond					0.00000	100.75902				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ21B On 27/03/2021 Spot Bond					0.00000	100.49480				0.00	0	50,000,000
Total BWZ21B SPOT										0.00	0	50,000,000
Total For BWZ21B										0.00	0	50,000,000
BWZJ21 On 10/11/2021 Spot Bond					0.00000	101.28719				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ23 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

Contract 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 BX161U										0.00	0	0
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.86667				0.00	400,000,000	100,000,000
Total CBL24 SPOT										0.00	400,000,000	100,000,000
Total For CBL24										0.00	400,000,000	100,000,000
CBL26 On 06/05/2021 Spot Bond			4.85500	107.03426	4.85500	107.02031				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.21667				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	99.79800				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			7.49500	113.96049	7.49500	113.93758				0.00	0	15,400,000,000
Total CCT01 SPOT										0.00	0	15,400,000,000
Total For CCT01										0.00	0	15,400,000,000
CCT02 On 12/06/2024 Spot Bond			9.07500	109.28757	9.07500	109.26108				0.00	0	5,390,000,000
Total CCT02 SPOT										0.00	0	5,390,000,000
Total For CCT02										0.00	0	5,390,000,000
CCT03 On 15/03/2025 Spot Bond			8.94000	112.05002	8.94000	112.02340			4,470,000,000.00		500,000	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 CCT03 SPOT										4,470,000,000.00	500,000	500,000
Total For CCT03										4,470,000,000.00	500,000	500,000
CCT04 On 17/07/2027 Spot Bond			9.87500	101.46590	9.87500	101.43904				3,134,411,900,000.00	317,408,800	317,408,800
Total CCT04 SPOT										3,134,411,900,000.00	317,408,800	317,408,800
Total For CCT04										3,134,411,900,000.00	317,408,800	317,408,800
CGR14.On 25/11/2020 Spot Bond			10.00000	107.15420	10.00000	107.12580				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.27364				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	102.43092				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.06139				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	99.89771				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.52425				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	101.54236				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	100.46286				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR42 On 03/08/2023 Spot Bond					0.00000	101.84692				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	101.65574				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	100.21750				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	101.73424				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	101.09162				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	101.16451				0.00	0	0
Total CGR47 SPOT										0.00	0	0
Total For CGR47										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
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

Contract 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 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 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.40282				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	158.25079	3.14000	158.18504				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.73000	3.73000	3.73000	156.51068				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			8.34500	107.28213	8.34500	107.25830				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.47422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN344 On 20/12/2023 Spot Bond					0.00000	99.86434				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			7.00500	114.70851	7.00500	114.68704				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN366 On 20/03/2024 Spot Bond			9.14500	115.91401	9.14500	115.88584				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.70358				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	99.81702				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	107.44714				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			5.83000	105.82798	5.83000	105.81146				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	102.10660	10.98000	102.07694				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	103.52334	11.00000	103.49322				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	99.62454				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			8.93500	114.47358	8.93500	114.44639				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	100.52324				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	100.40117				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	99.80061				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	100.40450				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.20626				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.19768				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.59181				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	100.33033				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	100.52384				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	99.93060				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	100.58990				0.00	0	0
Total CLN413 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 CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.49212				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	99.91500				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.47179				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	100.52458				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	100.99535				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	99.72861				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	101.44200				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	101.62700				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	101.50400				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	100.92285				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	101.08300				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	100.66045				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	159.17000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	102.36700				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	102.04000				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	102.25100				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	160.21000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	100.46295				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	100.43372				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond					0.00000	101.71909				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	162.78000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			5.73000	106.25984	5.73000	106.24353				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			3.73000	164.27359	3.73000	164.28450				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN455 On 31/01/2025 Spot Bond			7.18000	120.53151	7.18000	120.52838				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			7.42000	119.34148	7.42000	119.33763				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	100.54546				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	101.13814				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	101.31740				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	101.56848				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			6.43500	109.01509	6.43500	108.99633				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	100.95162				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	100.31506				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	101.02410				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	101.24108				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	100.97922				0.00	0	0
Total CLN475 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 CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.46941				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	40.36144	100.00000	40.27259				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 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
CLN480 On 20/05/2021 Spot Bond					0.00000	101.59893				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.94518				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.69257				0.00	0	120,000,000
Total CLN484 SPOT										0.00	0	120,000,000
Total For CLN484										0.00	0	120,000,000
CLN484 On 02/12/2021 Spot Bond			5.93000	106.03806	5.93000	106.02113				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	100.78943				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 23/06/2021 Spot Bond			9.43500	104.03463	9.43500	106.76356				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			6.23500	109.77361	6.23500	109.75510				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2022 Spot Bond					0.00000	101.02214				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond					0.00000	100.46894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 29/08/2020 Spot Bond					0.00000	100.77331				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			6.63500	115.91958	6.63500	115.89902				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	102.83060				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 20/05/2021 Spot Bond					0.00000	101.06219				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.09199				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.01935				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.02214				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.02214				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	99.88324				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	100.80955				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 11/10/2020 Spot Bond					0.00000	100.01805				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN511On 14/11/2022 Spot Bond					0.00000	94.64725				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516On 15/09/2022 Spot Bond			9.96000	103.32942	9.96000	103.30213				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517On 30/10/2022 Spot Bond			10.01000	102.10342	10.01000	102.07618				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518On 25/11/2022 Spot Bond					0.00000	100.96659				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519On 30/06/2022 Spot Bond			9.60000	100.43648	9.60000	100.81870				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520On 12/03/2023 Spot Bond					0.00000	100.56944				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521On 17/09/2020 Spot Bond					0.00000	100.45381				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522On 27/02/2023 Spot Bond					0.00000	100.83489				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523On 13/05/2021 Spot Bond					0.00000	101.19432				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524On 09/09/2022 Spot Bond			9.20000	103.22848	9.20000	103.20326				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525On 24/04/2021 Spot Bond					0.00000	99.88218				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526On 26/04/2023 Spot Bond					0.00000	100.46548				0.00	0	0
Total CLN526 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 CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	102.84282				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	102.26368				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	101.71305				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	100.53534				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	100.56944				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.43709				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	99.93555				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			9.32500	9.32500	9.32500	103.97098				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	98.26071				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 25/01/2023 Spot Bond					0.00000	99.83179				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 17/01/2024 Spot Bond					0.00000	99.98142				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	112.47100				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN542 On 30/05/2022 Spot Bond					0.00000	100.77181				0.00	28,546,990,000	14,273,495,000
Total CLN542 SPOT										0.00	28,546,990,000	14,273,495,000
Total For CLN542										0.00	28,546,990,000	14,273,495,000
CLN543 On 17/01/2024 Spot Bond					0.00000	99.98183				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			8.79500	109.71623	8.79500	109.69030				0.00	0	622,500,000
Total CLN546 SPOT										0.00	0	622,500,000
Total For CLN546										0.00	0	622,500,000
CLN547 On 29/03/2025 Spot Bond			8.84500	107.61341	8.84500	107.58811				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			8.93500	106.89576	8.93500	106.87037				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	293.02157				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN551 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
CLN552 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
CLN553 On 20/12/2020 Spot Bond					0.00000	101.04513				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN554 On 15/11/2023 Spot Bond					0.00000	101.22009				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN555 On 12/11/2023 Spot Bond					0.00000	101.20790				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN558 On 24/11/2024 Spot Bond					0.00000	100.90944				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	99.97934				0.00	8,000,000,000	4,000,000,000
Total CLN559 SPOT										0.00	8,000,000,000	4,000,000,000
Total For CLN559										0.00	8,000,000,000	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	135.12800				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	101.26901				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	101.04610	10.19000	101.64484				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			8.79500	106.84698	8.79500	107.47443				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	101.30791				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	100.93256				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	101.96703				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	100.72494				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	101.20602				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	101.31988				0.00	0	0
Total CLN569 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 CLN569										0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	101.83313				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.02500	105.10761	9.02500	105.70519				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	101.26106				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	102.39681				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	101.21141				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	100.52507				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	100.47598				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	99.93806				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	100.24289				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	101.23324				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	100.72897				0.00	55,000,000,000	27,500,000,000

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 CLN582 SPOT										0.00	55,000,000,000	27,500,000,000
Total For CLN582										0.00	55,000,000,000	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	100.57717				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	99.94417				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	100.71055				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	101.21811				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.61356				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	100.47888				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.47216				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	100.56698				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	102.57238				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			5.40000	124.15902	5.40000	102.25400				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	100.89530				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN595 On 27/06/2022 Spot Bond					0.00000	100.27685				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	100.89530				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.29827				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	100.22971				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	100.56267				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	100.47216				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	100.47216				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	100.68616				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	103.88280				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond					0.00000	101.23631				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond					0.00000	101.15486				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	100.03794				0.00	0	0
Total CLN606 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 CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	99.98391				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	100.93692				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN609 On 30/04/2023 Spot Bond			9.32000	101.96030	9.32000	101.93494				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 23/07/2022 Spot Bond					0.00000	101.46275				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN612 On 07/03/2025 Spot Bond					0.00000	100.63421				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN613 On 22/08/2022 Spot Bond					0.00000	100.90703				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614 On 30/11/2021 Spot Bond					0.00000	100.72889				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN615 On 30/09/2020 Spot Bond					0.00000	100.23788				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN616 On 20/12/2029 Spot Bond					0.00000	100.51173				0.00	0	30,000,000
Total CLN616 SPOT										0.00	0	30,000,000
Total For CLN616										0.00	0	30,000,000
CLN617 On 20/12/2024 Spot Bond					0.00000	100.43372				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond					0.00000	100.45979				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN618 On 30/11/2021 Spot Bond					0.00000	100.71053				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN619 On 28/10/2024 Spot Bond					0.00000	101.37295				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN620 On 28/10/2022 Spot Bond					0.00000	101.36869				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN621 On 28/04/2021 Spot Bond					0.00000	101.28231				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN622 On 20/12/2024 Spot Bond					0.00000	100.53107				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond					0.00000	101.46377				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			6.50500	110.01733	6.50500	109.99798				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	101.20662				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	101.58823				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN627 On 31/07/2034 Spot Bond			12.50000	82.99874	12.50000	82.97110				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN629 On 20/11/2021 Spot Bond					0.00000	100.97202				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			9.49500	103.89212	9.49500	103.86565				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN631 On 19/08/2025 Spot Bond					0.00000	101.20189				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN632 On 21/05/2021 Spot Bond					0.00000	100.94105				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN633 On 09/10/2034 Spot Bond					0.00000	100.14439				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN634 On 09/05/2022 Spot Bond					0.00000	101.21537				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN635 On 19/08/2025 Spot Bond					0.00000	101.29177				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN636 On 21/11/2024 Spot Bond					0.00000	100.95542				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN637 On 19/08/2025 Spot Bond					0.00000	101.19716				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN638 On 19/02/2021 Spot Bond					0.00000	101.14190				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN639 On 12/08/2022 Spot Bond					0.00000	101.12828				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN640 On 19/08/2025 Spot Bond					0.00000	101.29177				0.00	0	0
Total CLN640 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 CLN640										0.00	0	0
CLN640 On 17/10/2023 Spot Bond					0.00000	99.98594				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	100.95999				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN644 On 18/12/2024 Spot Bond					0.00000	100.46379				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	101.43900				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	100.46455				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	101.19716				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	100.74716				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	101.19716				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	100.99186				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	101.19716				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	100.93881				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	100.27883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN654 SPOT										0.00	0	0
Total For CLN654										0.00	0	0
CLN654 On 22/03/2030 Spot Bond					0.00000	100.61462				0.00	30,000,000	30,000,000
Total CLN655 SPOT										0.00	30,000,000	30,000,000
Total For CLN655										0.00	30,000,000	30,000,000
CLN655 On 20/06/2025 Spot Bond					0.00000	100.48576				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN656 On 13/10/2026 Spot Bond					0.00000	100.03419				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN657 On 20/06/2025 Spot Bond					0.00000	100.41427				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN658 On 20/06/2023 Spot Bond					0.00000	100.41887				0.00	0	0
Total CLN659 SPOT										0.00	0	0
Total For CLN659										0.00	0	0
CLN659 On 20/12/2023 Spot Bond					0.00000	100.43379				0.00	0	0
Total CLN660 SPOT										0.00	0	0
Total For CLN660										0.00	0	0
CLN660 On 20/06/2023 Spot Bond					0.00000	90.06400				0.00	0	0
Total CLN661 SPOT										0.00	0	0
Total For CLN661										0.00	0	0
CLN661 On 20/12/2023 Spot Bond					0.00000	100.53542				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0
CLN662 On 20/12/2024 Spot Bond					0.00000	83.51200				0.00	0	0
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN663 On 20/12/2023 Spot Bond					0.00000	101.47700				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN664 On 27/02/2023 Spot Bond					0.00000	100.92865				0.00	0	0
Total CLN665 SPOT										0.00	0	0
Total For CLN665										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN666 On 02/04/2026 Spot Bond					0.00000	100.27317				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	101.40523				0.00	0	0
Total CLN667 SPOT										0.00	0	0
Total For CLN667										0.00	0	0
CLN668 On 02/05/2023 Spot Bond					0.00000	104.63281				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	100.55430				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	100.89061				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	101.58382				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	100.60600				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				148.51628	0.00000	103.04286				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				148.51628	0.00000	103.04185				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	100.99364				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	101.04935				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	100.98396				0.00	0	0
Total CLN677 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 CLN677										0.00	0	0
CLN677 On 02/06/2021 Spot Bond					0.00000	101.21847				0.00	0	0
Total CLN678 SPOT										0.00	0	0
Total For CLN678										0.00	0	0
CLN678 On 21/12/2026 Spot Bond					0.00000	100.40447				0.00	0	0
Total CLN679 SPOT										0.00	0	0
Total For CLN679										0.00	0	0
CLN679 On 28/02/2023 Spot Bond					0.00000	100.58966				0.00	0	0
Total CLN680 SPOT										0.00	0	0
Total For CLN680										0.00	0	0
CLN680 On 19/08/2025 Spot Bond					0.00000	100.79584				0.00	0	0
Total CLN681 SPOT										0.00	0	0
Total For CLN681										0.00	0	0
CLN681 On 07/12/2023 Spot Bond					0.00000	100.54292				0.00	0	0
Total CLN682 SPOT										0.00	0	0
Total For CLN682										0.00	0	0
CLN682 On 21/06/2023 Spot Bond					0.00000	100.45592				0.00	0	0
Total CLN683 SPOT										0.00	0	0
Total For CLN683										0.00	0	0
CLN683 On 21/06/2023 Spot Bond					0.00000	100.44775				0.00	0	0
Total CLN684 SPOT										0.00	0	0
Total For CLN684										0.00	0	0
CLN684 On 12/02/2025 Spot Bond					0.00000	100.40618				0.00	0	0
Total CLN685 SPOT										0.00	0	0
Total For CLN685										0.00	0	0
CLN685 On 21/06/2023 Spot Bond					0.00000	100.42047				0.00	0	0
Total CLN686 SPOT										0.00	0	0
Total For CLN686										0.00	0	0
CLN686 On 21/12/2026 Spot Bond					0.00000	100.41289				0.00	0	0
Total CLN687 SPOT										0.00	0	0
Total For CLN687										0.00	0	0
CLN687 On 21/06/2025 Spot Bond					0.00000	100.39377				0.00	0	0
Total CLN688 SPOT										0.00	0	0
Total For CLN688										0.00	0	0
CLN688 On 21/06/2023 Spot Bond					0.00000	100.34252				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN689 SPOT										0.00	0	0
Total For CLN689										0.00	0	0
CLN69(On 21/12/2026 Spot Bond					0.00000	100.29820				0.00	0	0
Total CLN690 SPOT										0.00	0	0
Total For CLN690										0.00	0	0
CLN69(On 01/07/2021 Spot Bond					0.00000	100.23415				0.00	0	0
Total CLN691 SPOT										0.00	0	0
Total For CLN691										0.00	0	0
CLN69(On 21/06/2023 Spot Bond					0.00000	100.26130				0.00	0	0
Total CLN692 SPOT										0.00	0	0
Total For CLN692										0.00	0	0
CLN69(On 17/05/2025 Spot Bond					0.00000	100.29158				0.00	0	0
Total CLN693 SPOT										0.00	0	0
Total For CLN693										0.00	0	0
CLN69(On 31/01/2022 Spot Bond			9.51000	99.20932	9.51000	94.32878				0.00	0	0
Total CLN694 SPOT										0.00	0	0
Total For CLN694										0.00	0	0
CLN69(On 07/07/2021 Spot Bond					0.00000	100.17041				0.00	0	0
Total CLN695 SPOT										0.00	0	0
Total For CLN695										0.00	0	0
CLN69(On 31/01/2024 Spot Bond			9.57000	96.74795	9.57000	99.03983				0.00	0	0
Total CLN696 SPOT										0.00	0	0
Total For CLN696										0.00	0	0
CLN69(On 28/02/2025 Spot Bond			9.57000	98.04931	9.57000	86.80125				0.00	0	0
Total CLN697 SPOT										0.00	0	0
Total For CLN697										0.00	0	0
CLN69(On 31/08/2024 Spot Bond				100.00000	0.00000	85.20533				0.00	0	0
Total CLN698 SPOT										0.00	0	0
Total For CLN698										0.00	0	0
CLN69(On 21/12/2026 Spot Bond					0.00000	100.11008				0.00	0	0
Total CLN699 SPOT										0.00	0	0
Total For CLN699										0.00	0	0
CLN70(On 28/02/2023 Spot Bond					0.00000	100.05381				0.00	0	0
Total CLN700 SPOT										0.00	0	0
Total For CLN700										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN70 On 11/11/2022 Spot Bond					0.00000	100.05189				0.00	0	0
Total CLN701 SPOT										0.00	0	0
Total For CLN701										0.00	0	0
CLN703 On 28/02/2023 Spot Bond			100.00000	15.29887	100.00000	100.00000				0.00	0	0
Total CLN703 SPOT										0.00	0	0
Total For CLN703										0.00	0	0
CLN704 On 12/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total CLN704 SPOT										0.00	0	20,000,000,000
Total For CLN704										0.00	0	20,000,000,000
CLN81 On 18/04/2028 Spot Bond			8.10000	102.09009	8.10000	102.06796				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.12615				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			7.83500	112.47247	7.83500	112.44885				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			6.14500	106.44130	6.14500	106.42380				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			9.89500	107.64163	9.89500	107.61323				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			6.41500	113.84356	6.41500	113.82392				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			7.07000	107.55142	7.07000	107.53102				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.35500	102.08491	10.35500	102.05675				0.00	0	2,280,000,000
Total COT02 SPOT										0.00	0	2,280,000,000
Total For COT02										0.00	0	2,280,000,000
COT03 On 05/06/2028 Spot Bond			10.44500	95.85940	10.44500	95.83273				0.00	0	0
Total COT03 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 COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			9.43500	9.43500	9.43500	106.66935				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	100.45697				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.81051				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA05U 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
CSD05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.41420				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.52753				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.33091				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	100.59974				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	100.56187				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	100.36112				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	100.27584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	100.56188				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	101.36854				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	101.63125				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	100.92158				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	100.94175				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.26890				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				0.00	0	0
Total DSY02U SPOT										0.00	0	0
Total For DSY02U										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.24500	9.24500	9.24500	105.83714				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY04 On 21/08/2026 Spot Bond					0.00000	101.22120			0.00	0	0
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			6.18500	103.21523	6.18500	103.19805			0.00	0	200,000,000
Total DV2021 SPOT									0.00	0	200,000,000
Total For DV2021									0.00	0	200,000,000
DV23 On 27/02/2023 Spot Bond			6.61500	111.86057	6.61500	111.84058		98,316,099,000.00	14,862,600	8,431,300	
Total DV23 SPOT								98,316,099,000.00	14,862,600	8,431,300	
Total For DV23								98,316,099,000.00	14,862,600	8,431,300	
DV23/R On 27/02/2023 Spot Bond			100.00000	24.50785	100.00000	24.45332		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	24.50785	100.00000	24.45332		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			6.10500	115.37912	6.10500	115.36006		0.00	0	23,200,000	
Total DV24 SPOT								0.00	0	23,200,000	
Total For DV24								0.00	0	23,200,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.97644	9.69000	103.94941		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.97644	9.69000	103.94941		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			11.76500	95.29098	11.76500	95.26105		0.00	0	2,685,867,000	
Total DV29 SPOT								0.00	0	2,685,867,000	
Total For DV29								0.00	0	2,685,867,000	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.14396	10.10000	104.11578		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.14396	10.10000	104.11578		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.41434		0.00	0	0	
Total DVC031 SPOT								0.00	0	0	
Total For DVC031								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF20(On 31/08/2020 Spot Bond					0.00000	100.69635				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20(On 23/10/2020 Spot Bond					0.00000	99.96297				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	100.78251				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	99.81815				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	100.34288				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond					0.00000	100.18662				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	98.40997				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	100.54506				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	100.88733				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	98.51097				0.00	3,400,000	3,400,000
Total DVF27 SPOT										0.00	3,400,000	3,400,000
Total For DVF27										0.00	3,400,000	3,400,000
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	100.63707				0.00	0	0
Total DVFB21 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 DVFB21										0.00	0	0
DVFB2!On 31/05/2024 Spot Bond					0.00000	100.69214				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2!On 31/05/2026 Spot Bond					0.00000	101.20509				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
DVFB2!On 31/01/2023 Spot Bond					0.00000	101.26324				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	95.51480				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	101.32415				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	102.53618	100.00000	102.26706				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			4.50000	106.55295	4.50000	106.53984				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			5.10000	114.60121	5.10000	114.58536				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			5.64000	109.72515	5.64000	109.70857				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			6.54500	114.28780	6.54500	114.26780				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			6.04000	94.57591	6.04000	94.57649				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL001U SPOT										0.00	0	0
Total For EL001U										0.00	0	0
EL037 On 31/01/2037 Spot Bond			5.75000	82.89721	5.75000	82.89821				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/1 On 31/01/2037 Spot Bond			2.25000	130.86429	2.25000	130.87820				0.00	0	0
Total EL037/12038 SPOT										0.00	0	0
Total For EL037/12038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			5.26800	125.84006	5.26800	125.84339				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			5.33300	110.54851	5.33300	110.55125				0.00	0	27,000,000,000
Total EL29 SPOT										0.00	0	27,000,000,000
Total For EL29										0.00	0	27,000,000,000
EL30 On 29/07/2030 Spot Bond			5.31000	108.87008	5.31000	108.87269			122,130,000,000,000.00		23,000,000,000	23,000,000,000
Total EL30 SPOT									122,130,000,000,000.00	23,000,000,000	23,000,000,000	23,000,000,000
Total For EL30									122,130,000,000,000.00	23,000,000,000	23,000,000,000	23,000,000,000
EL31 On 02/06/2031 Spot Bond			5.70000	95.58313	5.70000	95.58451				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			5.72000	85.00143	5.72000	85.00252				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/12 On 31/01/2036 Spot Bond			2.25000	130.86429	2.25000	130.87820				0.00	0	0
Total EL36/12038 SPOT										0.00	0	0
Total For EL36/12038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	132.21904				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	130.11361				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN005 SPOT										0.00	0	0
Total For ELN005										0.00	0	0
ELN006 On 09/06/2025 Spot Bond					0.00000	99.67846				0.00	0	0
Total ELN006 SPOT										0.00	0	0
Total For ELN006										0.00	0	0
ELN007 On 17/06/2025 Spot Bond					0.00000	98.76746				0.00	0	0
Total ELN007 SPOT										0.00	0	0
Total For ELN007										0.00	0	0
ELN008 On 17/06/2021 Spot Bond					0.00000	99.56923				0.00	0	0
Total ELN008 SPOT										0.00	0	0
Total For ELN008										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			5.99500	105.09013	5.99500	105.07291				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			5.84500	106.78795	5.84500	106.77123				0.00	0	10,000,000,000
Total EMM02 SPOT										0.00	0	10,000,000,000
Total For EMM02										0.00	0	10,000,000,000
EMM03 On 04/05/2024 Spot Bond			9.51500	103.66573	9.51500	103.63955				0.00	0	18,100,000,000
Total EMM03 SPOT										0.00	0	18,100,000,000
Total For EMM03										0.00	0	18,100,000,000
EMM04 On 16/05/2028 Spot Bond			11.46500	11.46500	11.46500	94.49338				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			11.81500	11.81500	11.81500	98.87665				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			9.59500	9.59500	9.59500	102.10463				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			9.59500	9.59500	9.59500	102.86058				0.00	0	0
Total EMM07 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 EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			12.05500	12.05500	12.05500	78.96348				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EMM08 On 18/06/2030 Spot Bond			10.92500	10.92500	10.92500	99.87939				0.00	0	0
Total EMM08P SPOT										0.00	0	0
Total For EMM08P										0.00	0	0
EMM09 On 18/06/2032 Spot Bond			12.05500	12.05500	12.05500	94.61861				0.00	0	0
Total EMM09P SPOT										0.00	0	0
Total For EMM09P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.39144				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	101.21513				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.66020				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2022 Spot Bond					0.00000	101.57121				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX07 On 01/06/2021 Spot Bond					0.00000	100.76512				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	100.41406				0.00	0	0
Total ENX08 SPOT										0.00	0	0
Total For ENX08										0.00	0	0
ENX09 On 01/07/2021 Spot Bond					0.00000	100.51676				0.00	0	0
Total ENX09 SPOT										0.00	0	0
Total For ENX09										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.69941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF012On 06/11/2020 Spot Bond					0.00000	101.46518				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014On 28/05/2021 Spot Bond					0.00000	101.12569				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015On 04/06/2023 Spot Bond					0.00000	100.70898				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016On 07/09/2021 Spot Bond					0.00000	100.57737				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017On 07/09/2023 Spot Bond					0.00000	100.59286				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	100.50398				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	100.53712				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	101.22390				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
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	101.12833				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	100.48639				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	100.50152				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	100.67258				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	100.69007				0.00	0	0
Total EQT003 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 EQT003										0.00	0	0
EQT004 On 16/04/2025 Spot Bond					0.00000	99.99995				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT021 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3B1 On 17/05/2022 Spot Bond					0.00000	101.05789				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B7 On 17/08/2022 Spot Bond					0.00000	101.01767				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	101.12218				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	101.02570				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	107.15400	10.00000	107.12600				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.11956				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.01768				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.06589				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.00484				0.00	0	0
Total ERSA26 SPOT										0.00	0	0
Total For ERSA26										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.98551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA27 SPOT										0.00	0	0
Total For ERSA27										0.00	0	0
ES23 On 25/01/2023 Spot Bond			6.15500	108.64019	6.15500	108.62210				207,229,002,000.00	33,668,400	2,217,834,200
Total ES23 SPOT										207,229,002,000.00	33,668,400	2,217,834,200
Total For ES23										207,229,002,000.00	33,668,400	2,217,834,200
ES23/R On 25/01/2023 Spot Bond			10.00000	99.78577	10.00000	99.75902				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			8.73500	98.33938	8.73500	98.31640				487,937,100,000.00	55,860,000	7,553,545,200
Total ES26 SPOT										487,937,100,000.00	55,860,000	7,553,545,200
Total For ES26										487,937,100,000.00	55,860,000	7,553,545,200
ES26/R On 02/04/2026 Spot Bond			7.85000	102.25507	7.85000	102.23356				0.00	0	0
Total ES26/R186 SPOT										0.00	0	0
Total For ES26/R186										0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.96500	73.26935	11.93000	73.42540				725,942,873,000.00	60,672,200	4,918,736,100
Total ES33 SPOT										725,942,873,000.00	60,672,200	4,918,736,100
Total For ES33										725,942,873,000.00	60,672,200	4,918,736,100
ES33/R On 15/09/2033 Spot Bond			7.50000	102.51198	7.50000	102.49147				0.00	0	0
Total ES33/R209 SPOT										0.00	0	0
Total For ES33/R209										0.00	0	0
ES42 On 25/04/2042 Spot Bond			12.31000	73.24215	12.31000	73.21825				17,696,289,740,000.00	1,437,554,000	3,119,777,000
Total ES42 SPOT										17,696,289,740,000.00	1,437,554,000	3,119,777,000
Total For ES42										17,696,289,740,000.00	1,437,554,000	3,119,777,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.90569	8.50000	101.88252				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF01U SPOT										0.00	0	0
Total For ESF01U										0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	99.98860				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EXX04 On 13/06/2022 Spot Bond					0.00000	100.49156				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	99.82129				0.00	0	0
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.41098				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	13.04861	100.00000	13.01700				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.07554	100.00000	21.02449				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
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

Contract 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 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
FIF17U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF17U SPOT										0.00	0	0
Total For FIF17U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.15942				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	100.19461				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.99997				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.10025				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.14242				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	101.40715				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.09815				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 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 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	101.42850				0.00	60,000,000	30,000,000
Total FRB13 SPOT										0.00	60,000,000	30,000,000
Total For FRB13										0.00	60,000,000	30,000,000
FRB14 On 02/06/2021 Spot Bond			5.96500	5.96500	5.96500	104.59791				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	102.86314				0.00	1,600,000,000	800,000,000
Total FRB17 SPOT										0.00	1,600,000,000	800,000,000
Total For FRB17										0.00	1,600,000,000	800,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	101.76115				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			6.90500	107.02042	6.90500	107.00058				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	101.62174				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	104.14946				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	103.92402				0.00	2,120,000,000	1,060,000,000
Total FRB22 SPOT										0.00	2,120,000,000	1,060,000,000
Total For FRB22										0.00	2,120,000,000	1,060,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	100.91914				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB24 On 08/11/2023 Spot Bond					0.00000	101.32063			0.00	6,260,000,000	3,130,000,000
Total FRB24 SPOT									0.00	6,260,000,000	3,130,000,000
Total For FRB24									0.00	6,260,000,000	3,130,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	99.58740			0.00	0	1,080,000,000
Total FRB25 SPOT									0.00	0	1,080,000,000
Total For FRB25									0.00	0	1,080,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	96.54661			0.00	0	0
Total FRB26 SPOT									0.00	0	0
Total For FRB26									0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.29500	105.18901	9.29500	105.16291			0.00	0	0
Total FRB27 SPOT									0.00	0	0
Total For FRB27									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.18000	165.60931	3.18000	165.62276			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			3.70000	3.70000	3.70000	297.63314			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			4.73000	4.73000	4.73000	133.50414			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			5.41000	169.85562	5.41000	169.85936		705,325,504,000.00		130,374,400	65,187,200
Total FRBI28 SPOT								705,325,504,000.00		130,374,400	65,187,200
Total For FRBI28								705,325,504,000.00		130,374,400	65,187,200
FRBI29 On 31/03/2029 Spot Bond			5.32000	5.32000	5.32000	91.21715			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			6.11000	6.11000	6.11000	180.87530			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			5.94500	77.88333	5.94500	77.88394			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			5.97000	76.68260	5.97000	76.68321			0.00	0	0
Total FRBI50 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 FRB150										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			4.04000	4.04000	4.04000	98.44989				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			6.18000	6.18000	6.18000	77.23038				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			6.27000	6.27000	6.27000	76.41706				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.58000	5.58000	5.58000	128.82751				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	80.18579				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	107.15400	10.00000	107.12600				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	100.70955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			3.84000	164.00820	3.84000	164.01860				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			4.70000	161.95322	4.70000	161.95975				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.72305				0.00	680,000,000	340,000,000
Total FRC234 SPOT										0.00	680,000,000	340,000,000
Total For FRC234										0.00	680,000,000	340,000,000
FRC23: On 19/10/2020 Spot Bond					0.00000	98.54095				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	98.87118				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.44790				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.82595				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.82805				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.86918				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	98.91454				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25(On 19/10/2020 Spot Bond					0.00000	99.86971				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	101.43802				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	100.52100				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	101.92065				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	100.08957				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 20/06/2021 Spot Bond					0.00000	101.87940				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26(On 06/08/2023 Spot Bond					0.00000	103.94723				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27(On 30/01/2023 Spot Bond					0.00000	101.44000				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.41537				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27(On 02/05/2028 Spot Bond			9.80000	101.99554	9.80000	101.96903				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27(On 12/12/2020 Spot Bond					0.00000	100.53996				0.00	0	0
Total FRC275 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 FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	100.54181				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	100.65200				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 21/11/2022 Spot Bond					0.00000	100.96309				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	100.44680				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	108.79780				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282 On 26/01/2021 Spot Bond					0.00000	102.24001				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond					0.00000	101.56558				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	100.46437				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	106.88786				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 20/12/2022 Spot Bond					0.00000	100.39281				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	101.45950				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290 On 26/01/2021 Spot Bond					0.00000	101.66888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.60715				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	99.94602				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	99.94709				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	101.17198				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	101.18915				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.36021				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	100.51168				0.00	0	101,010,100
Total FRC299 SPOT										0.00	0	101,010,100
Total For FRC299										0.00	0	101,010,100
FRC300 On 25/04/2023 Spot Bond					0.00000	102.64375				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	102.16254				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	101.41825				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	100.96880				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC30-On 28/12/2020 Spot Bond					0.00000	100.24591				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC30-On 06/11/2023 Spot Bond					0.00000	101.51145				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC30-On 27/02/2023 Spot Bond					0.00000	100.77671				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30-On 12/08/2020 Spot Bond					0.00000	101.03966				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30-On 31/05/2024 Spot Bond					0.00000	101.18114				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30-On 20/06/2024 Spot Bond					0.00000	100.38497				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC31-On 20/12/2024 Spot Bond					0.00000	100.43892				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC311-On 23/02/2021 Spot Bond					0.00000	100.45000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC31-On 23/02/2021 Spot Bond					0.00000	99.34000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC31-On 20/06/2024 Spot Bond					0.00000	100.47923				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC31-On 23/02/2021 Spot Bond					0.00000	108.42000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC31-On 13/10/2026 Spot Bond					0.00000	89.67305				0.00	0	0
Total FRC315 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 FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	100.55697				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	101.45897				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	94.90754				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	100.47910				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320 On 24/10/2020 Spot Bond					0.00000	101.51819				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC321 On 20/12/2024 Spot Bond					0.00000	100.48956				0.00	0	65,000,000
Total FRC323 SPOT										0.00	0	65,000,000
Total For FRC323										0.00	0	65,000,000
FRC323 On 20/06/2026 Spot Bond					0.00000	100.44333				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC324 On 02/04/2024 Spot Bond					0.00000	100.21452				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC325 On 20/12/2022 Spot Bond					0.00000	100.47928				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC326 On 30/09/2022 Spot Bond					0.00000	100.23961				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC327 On 27/12/2022 Spot Bond					0.00000	100.80498				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC328 On 06/11/2023 Spot Bond					0.00000	101.23313				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	100.01402				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	101.34888				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	101.34888				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	100.57819				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	100.89064				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	102.51008				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	101.77711				0.00	0	0
Total FRC337 SPOT										0.00	0	0
Total For FRC337										0.00	0	0
FRC337 On 09/06/2021 Spot Bond					0.00000	100.62002				0.00	0	0
Total FRC338 SPOT										0.00	0	0
Total For FRC338										0.00	0	0
FRC338 On 07/12/2023 Spot Bond					0.00000	100.56775				0.00	0	0
Total FRC339 SPOT										0.00	0	0
Total For FRC339										0.00	0	0
FRC339 On 20/02/2024 Spot Bond					0.00000	100.52387				0.00	0	0
Total FRC340 SPOT										0.00	0	0
Total For FRC340										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC34 On 20/12/2024 Spot Bond					0.00000	100.56217				0.00	0	200,000,000
Total FRC341 SPOT										0.00	0	200,000,000
Total For FRC341										0.00	0	200,000,000
FRC34 On 17/08/2021 Spot Bond					0.00000	100.09331				0.00	0	0
Total FRC342 SPOT										0.00	0	0
Total For FRC342										0.00	0	0
FRC34 On 21/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	18,000,000,000	18,000,000,000	18,000,000,000
Total FRC343 SPOT									10,000,000,000,000.00	18,000,000,000	18,000,000,000	18,000,000,000
Total For FRC343									10,000,000,000,000.00	18,000,000,000	18,000,000,000	18,000,000,000
FRC66 On 31/01/2022 Spot Bond			4.48000	4.48000	4.48000	162.48309			0.00	0	0	0
Total FRC66 SPOT									0.00	0	0	0
Total For FRC66									0.00	0	0	0
FRC69 On 31/01/2022 Spot Bond			4.42000	4.42000	4.42000	162.62621			0.00	0	0	0
Total FRC69 SPOT									0.00	0	0	0
Total For FRC69									0.00	0	0	0
FRC71 On 31/01/2022 Spot Bond			4.40000	4.40000	4.40000	162.67397			0.00	0	0	0
Total FRC71 SPOT									0.00	0	0	0
Total For FRC71									0.00	0	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total FRD17U SPOT									0.00	0	0	0
Total For FRD17U									0.00	0	0	0
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total FRD19U SPOT									0.00	0	0	0
Total For FRD19U									0.00	0	0	0
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total FRD20U SPOT									0.00	0	0	0
Total For FRD20U									0.00	0	0	0
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total FRD23U SPOT									0.00	0	0	0
Total For FRD23U									0.00	0	0	0
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total FRD24U SPOT									0.00	0	0	0
Total For FRD24U									0.00	0	0	0
FRD26 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total FRD26U SPOT									0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD26U										0.00	0	0
FRD271 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
FRD281 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
FRD291 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
FRD301 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
FRD331 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
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
FRD371 On 17/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD37U SPOT										0.00	0	0
Total For FRD37U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			6.43000	78.16307	6.43000	78.16282				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			5.65000	94.32140	5.65000	94.32278				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	101.26286				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.45273				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	100.79272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.13661				0.00	400,000,000	200,000,000
Total FRJ22 SPOT										0.00	400,000,000	200,000,000
Total For FRJ22										0.00	400,000,000	200,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.06190				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.79256				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.57168				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.27875				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.42611				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.38360				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			5.15800	5.15800	5.15800	110.44398				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			5.57000	5.57000	5.57000	95.31061				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS103 On 23/01/2024 Spot Bond					0.00000	100.69075				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	101.35017				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			5.71000	93.58900	5.71000	93.59022				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			5.73000	187.92329	5.73000	187.92581				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			5.85000	91.90727	5.85000	91.90813				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			5.76000	5.76000	5.76000	187.35706				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			5.13000	131.27561	5.13000	131.27938				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	122.36889	3.70500	122.37708				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			5.85000	91.90727	5.85000	91.90813				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			5.88000	185.10137	5.88000	185.10311				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			5.93000	184.17228	5.93000	184.17379				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			4.66000	166.96383	4.66000	133.89794				0.00	0	0
Total FRS122 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 FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			5.96000	183.61759	5.96000	183.61894				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.85000	91.90727	5.85000	91.90813				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.86000	164.82104	5.86000	164.82269				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			6.60000	83.51268	6.60000	83.51179				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			5.75000	166.03567	5.75000	166.03781				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.81000	165.37188	5.81000	165.37374				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			6.47000	174.49482	6.47000	174.49376				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 31/01/2038 Spot Bond			6.53000	84.25436	6.53000	84.25362				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.85000	5.85000	5.85000	91.90813				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.85000	90.24016	5.85000	91.90813				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			5.62000	167.48442	5.62000	167.48717				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			6.24000	178.53818	6.24000	178.53818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.75000	166.03567	5.75000	166.03781				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.75000	166.03567	5.75000	166.03781				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			6.04000	162.85553	6.04000	162.85638				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.43000	129.63620	5.43000	129.63887				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.54000	164.73337	3.54000	164.74514				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			6.10000	162.20639	6.10000	162.20697				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			6.14000	161.77528	6.14000	161.77568				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			5.40000	129.79906	5.40000	129.80185				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			5.61500	167.54045	5.61500	167.54321				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			6.15000	6.15000	6.15000	161.66808				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	14.27914				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS155 On 06/06/2023 Spot Bond					0.00000	16.12288				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	17.95754				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	20.23480				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	13.47384				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	14.99708				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	16.55817				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond					0.00000	18.51234				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	12.70493				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	12.69554				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	11.60507				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS16U 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

Contract 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 FRS16U										0.00	0	0
FRS17(On 01/08/2022 Spot Bond					0.00000	15.70967				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17(On 16/10/2022 Spot Bond					0.00000	99.99990				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17(On 16/10/2024 Spot Bond					0.00000	99.99987				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17(On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17(On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	15.34258				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	15.34257				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17(On 19/07/2024 Spot Bond					0.00000	17.04331				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS18(On 18/09/2023 Spot Bond					0.00000	100.46838				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18(On 27/09/2025 Spot Bond					0.00000	100.30555				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18(On 04/10/2021 Spot Bond					0.00000	115.22348				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18(On 16/11/2023 Spot Bond					0.00000	125.78575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	133.78102				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	143.23979				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	122.55702				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/06/2026 Spot Bond					0.00000	21.10809				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	40.41608				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	101.18717				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	123.64306				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	101.33459				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond					0.00000	101.21684				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	100.85763				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS204 On 11/09/2020 Spot Bond					0.00000	101.43596				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS205 On 15/03/2021 Spot Bond					0.00000	106.34215				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS206 On 14/10/2025 Spot Bond					0.00000	100.03001				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	111.32219				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS208 On 16/11/2020 Spot Bond					0.00000	119.51582				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS209 On 18/11/2024 Spot Bond					0.00000	101.04484				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	152.95286				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS212 On 04/09/2020 Spot Bond					0.00000	112.76440				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS213 On 03/09/2021 Spot Bond					0.00000	111.93654				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS214 On 04/03/2021 Spot Bond					0.00000	104.51730				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 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 FRS217										0.00	0	0
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS218 SPOT										0.00	0	0
Total For FRS218										0.00	0	0
FRS219 On 12/06/2025 Spot Bond					0.00000	97.35983				0.00	0	0
Total FRS219 SPOT										0.00	0	0
Total For FRS219										0.00	0	0
FRS220 On 20/12/2024 Spot Bond					0.00000	100.34914				0.00	0	200,000,000
Total FRS220 SPOT										0.00	0	200,000,000
Total For FRS220										0.00	0	200,000,000
FRS221 On 26/06/2025 Spot Bond					0.00000	96.68736				0.00	0	0
Total FRS221 SPOT										0.00	0	0
Total For FRS221										0.00	0	0
FRS222 On 06/07/2022 Spot Bond					0.00000	100.29080				0.00	0	0
Total FRS222 SPOT										0.00	0	0
Total For FRS222										0.00	0	0
FRS223 On 14/07/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS223 SPOT										0.00	0	0
Total For FRS223										0.00	0	0
FRS224 On 07/07/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS224 SPOT										0.00	0	0
Total For FRS224										0.00	0	0
FRS225 On 21/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,000
Total FRS225 SPOT										0.00	0	2,500,000,000
Total For FRS225										0.00	0	2,500,000,000
FRS36 On 07/12/2023 Spot Bond			3.50000	3.50000	3.50000	299.47140				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			3.39000	300.46549	3.39000	300.48832				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			4.11000	4.11000	4.11000	293.90718				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			3.33000	165.24356	3.33000	165.25632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.38810				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.03000	165.97613	3.03000	165.99030				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.31081				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			5.55000	86.54303	5.55000	86.54454				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			5.25000	61.33695	5.25000	90.19630				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			4.55000	4.55000	4.55000	134.51946				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			4.83000	4.83000	4.83000	132.94390				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			4.30000	4.30000	4.30000	292.19968				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			4.87500	103.32617	4.87500	103.31251				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			5.44500	5.44500	5.44500	108.46832				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			6.76500	116.01846	6.76500	115.99736				0.00	0	9,000,000
Total FRX24 SPOT										0.00	0	9,000,000
Total For FRX24										0.00	0	9,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX25 On 26/07/2025 Spot Bond			6.89500	111.71603	6.89500	111.69523			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			7.48500	112.61674	7.48500	112.59413		18,562,800,000,000.00		2,480,000,000	3,400,400,000
Total FRX26 SPOT								18,562,800,000,000.00		2,480,000,000	3,400,400,000
Total For FRX26								18,562,800,000,000.00		2,480,000,000	3,400,400,000
FRX27 On 07/03/2027 Spot Bond			7.67500	116.53274	7.67500	116.50889			0.00	0	914,300,000
Total FRX27 SPOT									0.00	0	914,300,000
Total For FRX27									0.00	0	914,300,000
FRX28 On 26/07/2028 Spot Bond			8.10500	111.47515	8.10500	111.45082			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.35500	106.94910	9.35500	106.92224		3,742,000,000,000.00		400,000,000	400,000,000
Total FRX30 SPOT								3,742,000,000,000.00		400,000,000	400,000,000
Total For FRX30								3,742,000,000,000.00		400,000,000	400,000,000
FRX31 On 21/02/2031 Spot Bond			8.96500	107.43167	8.96500	107.40578		23,309,000,000,000.00		2,600,000,000	1,394,000,000
Total FRX31 SPOT								23,309,000,000,000.00		2,600,000,000	1,394,000,000
Total For FRX31								23,309,000,000,000.00		2,600,000,000	1,394,000,000
FRX32 On 31/03/2032 Spot Bond			9.95500	106.92854	9.95500	106.90016		26,082,100,000,000.00		2,620,000,000	1,426,500,000
Total FRX32 SPOT								26,082,100,000,000.00		2,620,000,000	1,426,500,000
Total For FRX32								26,082,100,000,000.00		2,620,000,000	1,426,500,000
FRX45 On 14/04/2045 Spot Bond			11.49500	73.53600	11.49500	73.51356		35,634,500,000,000.00		3,100,000,000	1,550,000,000
Total FRX45 SPOT								35,634,500,000,000.00		3,100,000,000	1,550,000,000
Total For FRX45								35,634,500,000,000.00		3,100,000,000	1,550,000,000
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

Contract 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 FS3D1U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.35806				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.41751				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	100.95037				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	100.86807				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	100.91154				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	100.93792				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	100.94568				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	101.80073				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GBL04 On 05/06/2021 Spot Bond					0.00000	101.14293				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	100.70716				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.78126				0.00	0	50,000,000
Total GH5A11 SPOT										0.00	0	50,000,000
Total For GH5A11										0.00	0	50,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	98.67896				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	100.80439				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	100.84942				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	101.15814				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

Contract 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 GRB16U										0.00	0	0
GRB17 ¹ 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 ¹ On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB34U SPOT										0.00	0	0
Total For GRB34U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.92000	99.07148	4.92000	99.07496				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	102.77701				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	101.66251				0.00	0	120,000,000
Total GRT11 SPOT										0.00	0	120,000,000
Total For GRT11										0.00	0	120,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	101.31745				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.03364				0.00	0	2,500,000,000
Total GRT16 SPOT										0.00	0	2,500,000,000
Total For GRT16										0.00	0	2,500,000,000
GRT17 On 17/10/2023 Spot Bond			6.13500	114.17818	6.13500	114.15932				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.49576				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT20 On 03/04/2024 Spot Bond					0.00000	101.20815				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.24500	104.42840	9.24500	104.40262				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	99.99991				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.24285				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	100.55675				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	100.95075				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	101.50029				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	98.44170				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	100.51284				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	100.53236				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	99.14798				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	100.75228				0.00	0	0
Total GRT31 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 GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	98.60407				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	96.82260				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	97.22876				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	98.55119				0.00	0	40,000,000
Total GRT36 SPOT										0.00	0	40,000,000
Total For GRT36										0.00	0	40,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.25261				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	101.33276				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	99.61729				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	101.14401				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	100.98762				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRT43 On 24/03/2025 Spot Bond					0.00000	100.33854				0.00	0	0
Total GRT43 SPOT										0.00	0	0
Total For GRT43										0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	100.35052				0.00	0	0
Total GRT44 SPOT										0.00	0	0
Total For GRT44										0.00	0	0
GRT45 On 24/06/2023 Spot Bond					0.00000	100.37614				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT45 SPOT										0.00	0	0
Total For GRT45										0.00	0	0
GRT46 On 24/06/2021 Spot Bond					0.00000	100.35844				0.00	0	0
Total GRT46 SPOT										0.00	0	0
Total For GRT46										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H10T1 On 26/02/2023 Spot Bond					0.00000	100.84086				0.00	0	0
Total H10T1 SPOT										0.00	0	0
Total For H10T1										0.00	0	0
H10T2 On 30/09/2022 Spot Bond					0.00000	100.25563				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H10T3 On 28/10/2021 Spot Bond					0.00000	100.11486				0.00	0	0
Total H10T3 SPOT										0.00	0	0
Total For H10T3										0.00	0	0
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
H8T3U On 21/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T3U SPOT										0.00	0	0
Total For H8T3U										0.00	0	0
H9T3U On 01/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H9T3U SPOT										0.00	0	0
Total For H9T3U										0.00	0	0
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.75811				0.00	0	0
Total HC5T4 SPOT										0.00	0	0
Total For HC5T4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
HILB07 On 11/07/2021 Spot Bond					0.00000	98.99971				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	98.04990				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	98.35649				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	100.58762				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	100.82871				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	100.66007				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HILB13 On 11/12/2021 Spot Bond					0.00000	100.60049				0.00	0	0
Total HILB13 SPOT										0.00	0	0
Total For HILB13										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	107.15400	10.00000	107.12600				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HPF04/JIBAR										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.26862				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	100.25337				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	100.24908				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			3.86000	104.71996	3.86000	104.70890				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	101.00099	100.00000	100.73520				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			3.98000	295.06467	3.98000	295.08245				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			4.20000	4.20000	4.20000	296.16187				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			5.76000	69.66942	5.76000	86.85229				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			11.89000	86.44386	11.89000	86.41644				0.00	0	4,683,500,000
Total HWAY34 SPOT										0.00	0	4,683,500,000
Total For HWAY34										0.00	0	4,683,500,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.44995	100.00000	13.42002				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			11.96000	85.55060	11.96000	85.52330		5,428,644,000,000.00		453,900,000	5,473,900,000	
Total HWAY35 SPOT								5,428,644,000,000.00		453,900,000	5,473,900,000	
Total For HWAY35								5,428,644,000,000.00		453,900,000	5,473,900,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.44938	100.00000	13.41945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	100.24037				0.00	0	25,000,000,000
Total HWF11 SPOT										0.00	0	25,000,000,000
Total For HWF11										0.00	0	25,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.55693				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	100.75898				0.00	0	0
Total HWF13 SPOT										0.00	0	0
Total For HWF13										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				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			3.94000	138.01874	3.98000	137.79391			303,465,402,656,000.00	330,828,782,400	288,312,341,200	
Total I2025 SPOT									13,465,402,656,000.00	330,828,782,400	288,312,341,200	
Total For I2025									13,465,402,656,000.00	330,828,782,400	288,312,341,200	
I2029 On 31/03/2029 Spot Bond			4.45000	97.55690	4.45000	97.56157			698,018,545,000,000.00	156,858,100,000	145,804,280,000	
Total I2029 SPOT									18,018,545,000,000.00	156,858,100,000	145,804,280,000	
Total For I2029									18,018,545,000,000.00	156,858,100,000	145,804,280,000	
I2033 On 28/02/2033 Spot Bond			4.93000	91.47787	4.93000	91.48119			584,632,431,000,000.00	118,586,700,000	98,524,600,000	
Total I2033 SPOT									14,632,431,000,000.00	118,586,700,000	98,524,600,000	
Total For I2033									14,632,431,000,000.00	118,586,700,000	98,524,600,000	
I2038 On 31/01/2038 Spot Bond			4.90500	104.03134	4.95000	103.41449			346,563,756,000,000.00	70,655,200,000	237,156,400,000	
Total I2038 SPOT									16,563,756,000,000.00	70,655,200,000	237,156,400,000	
Total For I2038									16,563,756,000,000.00	70,655,200,000	237,156,400,000	
I2046 On 31/03/2046 Spot Bond			4.94500	91.51275	4.94500	91.51590			333,413,163,500,000.00	67,424,300,000	188,508,400,000	
Total I2046 SPOT									13,413,163,500,000.00	67,424,300,000	188,508,400,000	
Total For I2046									13,413,163,500,000.00	67,424,300,000	188,508,400,000	
I2050 On 31/12/2050 Spot Bond			4.97000	91.34279	4.97000	91.34593			343,075,372,500,000.00	69,029,250,000	309,454,600,200	
Total I2050 SPOT									13,075,372,500,000.00	69,029,250,000	309,454,600,200	
Total For I2050									13,075,372,500,000.00	69,029,250,000	309,454,600,200	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IB105U SPOT									0.00	0	0	
Total For IB105U									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										0.00	0	0
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			5.95000	5.95000	5.95000	106.70873				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	100.69152				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	99.97634				0.00	0	0
Total IBL104 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 IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.61166				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			3.96000	295.24581	3.96000	295.26376				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	100.89309				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	100.87928				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.16211				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	100.91433				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	99.89529				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.00164				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.00986				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.15256				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.06890				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.01156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.85163				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.11002				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.09020				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	101.17253				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	100.39150				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	99.98653				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	100.90693				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	100.85458				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	99.53405				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	99.46429				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	101.00019				0.00	0	0
Total IBL140 SPOT										0.00	0	0
Total For IBL140										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	101.16504				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	100.91462				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	100.48824				0.00	0	0
Total IBL143 SPOT										0.00	0	0
Total For IBL143										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	100.39157				0.00	0	600,000,000
Total IBL145 SPOT										0.00	0	600,000,000
Total For IBL145										0.00	0	600,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.21270				0.00	0	0
Total IBL147 SPOT										0.00	0	0
Total For IBL147										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.06000	3.06000	3.06000	165.91669				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	107.15400	10.00000	107.12600				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			5.77000	104.28623	5.77000	104.26979				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			6.59500	115.76070	6.59500	115.74007				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	101.70292				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			3.18000	165.60931	3.18000	165.62276				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.08542				0.00	0	0
Total IBL75 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 IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.12496				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			6.43500	109.18396	6.43500	109.16516				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.67343				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			5.87500	105.21235	5.87500	105.19580				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	57.01885	100.00000	56.89334				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	100.91236				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	101.33331				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	101.67821				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02U On 28/02/2028 Spot Bond			100.00000	12.82435	100.00000	12.79581				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			5.83500	102.57933	5.83500	102.56318			2,100,600,000,000.00	360,000,000	180,000,000	

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 IDCG03 SPOT										2,100,600,000,000.00	360,000,000	180,000,000
Total For IDCG03										2,100,600,000,000.00	360,000,000	180,000,000
IDCG06 On 24/11/2024 Spot Bond			8.44500	105.33751	8.44500	105.31383				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.30088				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			10.36500	107.48508	10.36500	107.61583				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.65891				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.04500	109.59194	9.04500	109.56545				1,854,225,000,000.00	205,000,000	205,000,000
Total IDCG11 SPOT										1,854,225,000,000.00	205,000,000	205,000,000
Total For IDCG11										1,854,225,000,000.00	205,000,000	205,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	99.80149				0.00	0	500,000,000
Total IDCG12 SPOT										0.00	0	500,000,000
Total For IDCG12										0.00	0	500,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.11687				0.00	0	430,000,000
Total IDCG13 SPOT										0.00	0	430,000,000
Total For IDCG13										0.00	0	430,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.09281				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	99.66873				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	98.80934				0.00	678,400,000	678,400,000
Total IDCG16 SPOT										0.00	678,400,000	678,400,000
Total For IDCG16										0.00	678,400,000	678,400,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.23265				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.50479				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	98.58970				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.39625				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	100.41900				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.52988				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.40716				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	100.49268				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	7.73425	100.00000	7.71713				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			7.94500	103.69837	7.94500	103.67629				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			5.69000	104.44278	5.69000	104.42676				0.00	0	0
Total IFC02 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 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
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				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	100.76020				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.42099				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	101.66500				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	91.17821				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	101.95812				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.36583				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	102.41195				0.00	0	0
Total INLV03 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 INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			7.13500	108.58137	7.13500	108.56045				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	103.73046				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC30U SPOT										0.00	0	0
Total For IPC30U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				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	100.67478				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	100.53099				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	100.48056				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.37499				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.38150				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.38800				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	99.84140				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	100.50413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.27552				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.01426				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.17927				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.19707				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.32947				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	98.46826				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	100.24295				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	100.54631				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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/R212 On 31/01/2022 Spot Bond			2.75000	101.26856	2.75000	101.26097				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			7.71000	145.85591	7.71000	145.85023				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.05692				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			7.13500	108.28795	7.13500	108.26709				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	102.22444				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	102.20734				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.52454				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			5.28000	5.28000	5.28000	160.59094				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	101.82703				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			7.95500	108.06404	7.95500	108.04113				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	104.61251				0.00	0	0
Total IV042 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 IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			7.97000	7.97000	7.97000	107.55898				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	101.87292				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			3.98000	163.67128	3.98000	163.68104				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.23999				0.00	4,700,000	4,700,000
Total IV046 SPOT										0.00	4,700,000	4,700,000
Total For IV046										0.00	4,700,000	4,700,000
IV050 On 26/06/2024 Spot Bond					0.00000	98.99409				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV170U SPOT										0.00	0	0
Total For IV170U										0.00	0	0
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV171U SPOT										0.00	0	0
Total For IV171U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			6.41000	158.89964	6.41000	158.89891				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVC005.On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.26216				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			11.13500	98.14898	11.13500	98.11977				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.36720				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			6.45000	106.88310	6.45000	106.86456				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.30091				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.30781				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.30321				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC109 On 19/05/2021 Spot Bond					0.00000	101.92716				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			6.10000	104.51067	6.10000	104.49360				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	100.54193				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	101.27973				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.52658				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	101.38085				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	101.77480				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.85816				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	98.20871				0.00	0	140,000,000
Total IVC140 SPOT										0.00	0	140,000,000
Total For IVC140										0.00	0	140,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	100.69594				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	100.57428				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	100.65736				0.00	0	0
Total IVC146 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 IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.36867				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.28474				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.21301				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	100.66729				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.16751				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	99.91676				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.30039				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.48849				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	100.34425				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	100.33025				0.00	200,000,000	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 IVC167 SPOT										0.00	200,000,000	100,000,000
Total For IVC167										0.00	200,000,000	100,000,000
IVC169 On 19/02/2021 Spot Bond					0.00000	102.98472				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	100.97500				0.00	0	0
Total IVC172 SPOT										0.00	0	0
Total For IVC172										0.00	0	0
IVC174 On 19/11/2020 Spot Bond					0.00000	101.02357				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					0.00000	100.67013				0.00	0	0
Total IVC176 SPOT										0.00	0	0
Total For IVC176										0.00	0	0
IVC177 On 29/06/2022 Spot Bond					0.00000	100.26181				0.00	0	0
Total IVC177 SPOT										0.00	0	0
Total For IVC177										0.00	0	0
IVC178 On 09/07/2023 Spot Bond					0.00000	100.11806				0.00	0	0
Total IVC178 SPOT										0.00	0	0
Total For IVC178										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For IVC99U										0.00	0	0
IVF80UOn 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
IVF85UOn 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
IVF86UOn 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
IVZ003 On 06/08/2020 Spot Bond			4.40000	4.40000	4.40000	99.71152				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			4.40000	4.40000	4.40000	99.96385				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			4.40000	4.40000	4.40000	99.79549				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			4.45000	4.45000	4.45000	99.62348				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			4.45000	4.45000	4.45000	99.53885				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			4.45000	4.45000	4.45000	99.45436				0.00	0	0
Total IVZ008 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 IVZ008										0.00	0	0
IVZ009 On 03/09/2020 Spot Bond			4.45000	4.45000	4.45000	99.37002				0.00	0	0
Total IVZ009 SPOT										0.00	0	0
Total For IVZ009										0.00	0	0
IVZ010 On 17/09/2020 Spot Bond			4.50000	4.50000	4.50000	99.19287				0.00	0	0
Total IVZ010 SPOT										0.00	0	0
Total For IVZ010										0.00	0	0
IVZ011 On 15/10/2020 Spot Bond			4.50000	4.50000	4.50000	98.85437				0.00	0	0
Total IVZ011 SPOT										0.00	0	0
Total For IVZ011										0.00	0	0
IVZ012 On 22/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVZ012 SPOT										0.00	0	0
Total For IVZ012										0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.48258				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.29861				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			9.43500	103.19515	9.43500	103.16916				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.55374				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	100.75966				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	97.88125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	99.94302				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	97.93071				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	100.83637				0.00	0	0
Total KAP016 SPOT										0.00	0	0
Total For KAP016										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.51425				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	101.82701				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.03500	126.29066	9.03500	126.26035				0.00	0	124,759,800
Total KW01 SPOT										0.00	0	124,759,800
Total For KW01										0.00	0	124,759,800
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	93.25526				0.00	0	900,000,000
Total LBK15 SPOT										0.00	0	900,000,000
Total For LBK15										0.00	0	900,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	91.29686				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			6.91500	106.81005	6.91500	106.79022				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	100.19129				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK23 On 05/09/2022 Spot Bond					0.00000	92.86473				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			10.43500	102.23659	10.43500	102.20818				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	94.88886				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	98.37284				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			12.42500	92.62911	12.42500	92.59877				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			9.93500	100.50046	9.93500	100.47384				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	92.10859				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	90.78785				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.27786				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	100.11637				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	93.57125				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	93.20744				0.00	0	0
Total LBK37 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 LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	81.59306				0.00	20,000,000	20,000,000
Total LBK38 SPOT										0.00	20,000,000	20,000,000
Total For LBK38										0.00	20,000,000	20,000,000
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK39U SPOT										0.00	0	0
Total For LBK39U										0.00	0	0
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK40U SPOT										0.00	0	0
Total For LBK40U										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			5.58500	104.13634	5.58500	104.12048				0.00	0	0
Total LGL04 SPOT										0.00	0	0
Total For LGL04										0.00	0	0
LGL05 On 12/12/2021 Spot Bond					0.00000	102.18661				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			6.48500	110.43286	6.48500	110.41361				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.90151				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	101.33574				0.00	0	48,000,000
Total LGL08 SPOT										0.00	0	48,000,000
Total For LGL08										0.00	0	48,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	100.82056				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	98.76685				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC16U SPOT										0.00	0	0
Total For LHC16U										0.00	0	0
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHC17U SPOT										0.00	0	0
Total For LHC17U										0.00	0	0
LHC18L 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
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC19U SPOT										0.00	0	0
Total For LHC19U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.89074				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	101.62933				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	101.87283				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	100.82233				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	101.82900				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	101.15712				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	101.18544				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	100.96119				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	100.99222				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.01549				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 15/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ188 SPOT										0.00	0	0
Total For MAQ188										0.00	0	0
MAQ18 On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ189 SPOT										0.00	0	0
Total For MAQ189										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
Total For MBC29U										0.00	0	0
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC30U SPOT										0.00	0	0
Total For MBC30U										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.77932				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	100.80322				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	100.82575				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	100.60219				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06 On 30/09/2020 Spot Bond					0.00000	100.23977				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	99.77393				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	101.21334				0.00	0	0
Total MBP038 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 MBP038										0.00	0	0
MBP03:On 23/02/2021 Spot Bond					0.00000	100.92922				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	100.78932				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.00926				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04:On 26/04/2021 Spot Bond					0.00000	99.85644				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04:On 27/07/2023 Spot Bond					0.00000	101.27580				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04:On 27/09/2021 Spot Bond					0.00000	100.24363				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04:On 27/09/2023 Spot Bond					0.00000	100.24824				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	100.34949				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	100.75072				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04:On 27/03/2022 Spot Bond					0.00000	100.24364				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04:On 27/03/2024 Spot Bond					0.00000	100.24826				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	100.75680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MBP05 On 12/03/2023 Spot Bond					0.00000	100.48452				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	121.77096				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			6.50500	105.61124	6.50500	105.59288				0.00	0	0
Total MMIG02 SPOT										0.00	0	0
Total For MMIG02										0.00	0	0
MMIG0:On 12/08/2025 Spot Bond			10.50500	10.50500	10.50500	107.85985				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			6.53500	112.89731	6.53500	112.87737				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0:On 19/10/2028 Spot Bond					0.00000	99.78995				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0' On 18/09/2024 Spot Bond					0.00000	97.27468				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	98.11879				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			8.57500	104.38933	8.57500	104.36538			1,803,322,500,000.00		210,300,000	210,300,000
Total MML02 SPOT									1,803,322,500,000.00		210,300,000	210,300,000
Total For MML02									1,803,322,500,000.00		210,300,000	210,300,000
MQB00 On 28/08/2023 Spot Bond					0.00000	121.91233				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	98.99414				0.00	1,000,000,000	500,000,000
Total MTN07 SPOT										0.00	1,000,000,000	500,000,000
Total For MTN07										0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN08 On 11/10/2020 Spot Bond					0.00000	100.16917				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	99.18515				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	98.55422				0.00	0	10,000,000
Total MTN10 SPOT										0.00	0	10,000,000
Total For MTN10										0.00	0	10,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	100.42757				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.26414				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	99.75708				0.00	0	10,000,000
Total MTN13 SPOT										0.00	0	10,000,000
Total For MTN13										0.00	0	10,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	101.14329				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.17924				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	99.77245				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	98.90894				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	99.07540				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	100.60324				0.00	0	0
Total MTN19 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 MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.37889				0.00	0	20,000,000
Total MTN20 SPOT										0.00	0	20,000,000
Total For MTN20										0.00	0	20,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	100.31240				0.00	0	0
Total MTN21 SPOT										0.00	0	0
Total For MTN21										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.53088				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	101.24378				0.00	0	0
Total MTNC22 SPOT										0.00	0	0
Total For MTNC22										0.00	0	0
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			47,000,000,000,000.00		470,000,000	235,000,000
Total MTNC23 SPOT									17,000,000,000,000.00		470,000,000	235,000,000
Total For MTNC23									17,000,000,000,000.00		470,000,000	235,000,000
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	100.94437				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	100.92945				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	100.92945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.40257				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.43412				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.40767				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.51800				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	101.25265				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.35764				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.45322				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	100.53433				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	100.60879				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			6.08500	105.98810	6.08500	105.97084				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NAM03 On 01/08/2023 Spot Bond			6.53500	114.19072	6.53500	114.17055				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			9.47500	109.49190	9.47500	109.46406				0.00	0	32,600,000
Total NAM04 SPOT										0.00	0	32,600,000
Total For NAM04										0.00	0	32,600,000
NBG01 On 29/04/2022 Spot Bond					0.00000	100.74607				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	101.44241				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.29489				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	101.25855				0.00	0	0
Total NBG04G SPOT										0.00	0	0
Total For NBG04G										0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	101.28661				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			5.65000	102.33727	5.65000	102.32176				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			5.83500	105.35316	5.83500	105.33670				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	103.03426	9.38000	103.00860				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			6.41500	113.85425	6.41500	113.83472				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14 On 25/06/2021 Spot Bond			5.15000	104.30373	5.15000	104.28923				0.00	0	0
Total NBK14A 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 NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			5.40000	108.81832	5.40000	108.80239				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			6.93500	113.70785	6.93500	113.68656				0.00	0	20,000,000,000
Total NBK16A SPOT										0.00	0	20,000,000,000
Total For NBK16A										0.00	0	20,000,000,000
NBK17/On 22/04/2026 Spot Bond			8.05500	110.91737	8.05500	110.89344				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			5.93000	107.68903	5.93000	107.67184				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			8.05500	111.90424	8.05500	111.88010				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20/On 25/06/2021 Spot Bond					0.00000	100.60587				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.00500	108.19992	9.00500	108.17373				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			5.91500	110.55430	5.91500	110.53678				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			8.76500	109.73814	8.76500	109.71256				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			8.74500	113.40921	8.74500	113.38284				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
NBK24/On 11/02/2022 Spot Bond					0.00000	101.15214				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			6.18500	6.18500	6.18500	114.93297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25f On 12/02/2025 Spot Bond					0.00000	103.82605				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26f On 10/05/2023 Spot Bond			100.00000	21.51564	100.00000	21.46828				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26f On 22/04/2026 Spot Bond					0.00000	104.84059				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27f On 10/05/2026 Spot Bond			8.30500	114.94836	8.30500	114.92294				0.00	0	210,800,000
Total NBK27A SPOT										0.00	0	210,800,000
Total For NBK27A										0.00	0	210,800,000
NBK28f On 02/08/2023 Spot Bond			6.43500	114.30015	6.43500	114.28027				0.00	0	500,000,000
Total NBK28A SPOT										0.00	0	500,000,000
Total For NBK28A										0.00	0	500,000,000
NBK28f On 19/11/2020 Spot Bond					0.00000	101.23859				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29f On 31/07/2026 Spot Bond			9.09500	111.25719	9.09500	111.23000				0.00	0	321,200,000
Total NBK29A SPOT										0.00	0	321,200,000
Total For NBK29A										0.00	0	321,200,000
NBK30f On 20/02/2024 Spot Bond			6.26500	114.47578	6.26500	114.45638				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30f On 18/02/2021 Spot Bond					0.00000	101.29448				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31f On 09/11/2023 Spot Bond			6.18500	111.27507	6.18500	111.25665				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31f On 17/02/2023 Spot Bond					0.00000	101.45724				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK34fOn 10/05/2021 Spot Bond					0.00000	101.59507				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	103.18962				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	102.96213				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	101.80624				0.00	0	80,000,000
Total NBK38B SPOT										0.00	0	80,000,000
Total For NBK38B										0.00	0	80,000,000
NBK4 On 28/10/2024 Spot Bond			10.27000	10.27000	10.27000	65.78185				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40fOn 31/07/2026 Spot Bond					0.00000	104.98208				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42fOn 21/02/2022 Spot Bond					0.00000	101.60766				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43fOn 20/02/2024 Spot Bond					0.00000	102.64418				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44fOn 15/02/2021 Spot Bond					0.00000	101.16803				0.00	0	90,000,000
Total NBK44B SPOT										0.00	0	90,000,000
Total For NBK44B										0.00	0	90,000,000
NBK45fOn 15/02/2023 Spot Bond					0.00000	102.03321				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46fOn 15/08/2025 Spot Bond					0.00000	102.19398				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47fOn 15/02/2028 Spot Bond					0.00000	101.43481				0.00	0	0
Total NBK47B 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 NBK47B										0.00	0	0
NBK48f On 09/11/2021 Spot Bond					0.00000	101.16020				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	100.51344				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	99.97321				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	100.90378				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52f On 21/02/2024 Spot Bond					0.00000	99.76960				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	100.63050				0.00	0	7,500,000,000
Total NBK53B SPOT										0.00	0	7,500,000,000
Total For NBK53B										0.00	0	7,500,000,000
NBK54f On 21/02/2029 Spot Bond					0.00000	100.95083				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK5f On 01/08/2022 Spot Bond					0.00000	101.01886				0.00	0	0
Total NBK55 SPOT										0.00	0	0
Total For NBK55										0.00	0	0
NBK5f On 01/08/2024 Spot Bond					0.00000	101.20141				0.00	0	0
Total NBK56 SPOT										0.00	0	0
Total For NBK56										0.00	0	0
NBK5f On 01/08/2026 Spot Bond					0.00000	100.38432				0.00	0	0
Total NBK57 SPOT										0.00	0	0
Total For NBK57										0.00	0	0
NBK5f On 01/08/2029 Spot Bond					0.00000	100.47919				0.00	0	0
Total NBK58 SPOT										0.00	0	0
Total For NBK58										0.00	0	0
NBK5f On 24/02/2023 Spot Bond					0.00000	100.36129				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.02324				0.00	40,000,000	0
Total NBKB60 SPOT										0.00	40,000,000	0
Total For NBKB60										0.00	40,000,000	0
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.68198				0.00	0	0
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.40129				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.44000	107.13599	9.44000	107.10914				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39804				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			9.47500	106.45474	9.47500	106.42796				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.40129				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.40639				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.41289				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.39379				0.00	0	0
Total NCLN94 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 NCLN94										0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
NED131On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED13U SPOT										0.00	0	0
Total For NED13U										0.00	0	0
NEDT1On 21/05/2021 Spot Bond					0.00000	104.41539				0.00	2,200,000,000	1,100,000,000
Total NEDT1A SPOT										0.00	2,200,000,000	1,100,000,000
Total For NEDT1A										0.00	2,200,000,000	1,100,000,000
NEDT11On 26/11/2021 Spot Bond					0.00000	104.28165				0.00	2,200,000,000	1,100,000,000
Total NEDT1B SPOT										0.00	2,200,000,000	1,100,000,000
Total For NEDT1B										0.00	2,200,000,000	1,100,000,000
NET53 On 17/04/2021 Spot Bond					0.00000	99.98596				0.00	0	0
Total NET53 SPOT										0.00	0	0
Total For NET53										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	102.46448				0.00	0	80,000,000
Total NGL01 SPOT										0.00	0	80,000,000
Total For NGL01										0.00	0	80,000,000
NGL011On 01/07/2025 Spot Bond					0.00000	100.30905				0.00	0	0
Total NGL01G SPOT										0.00	0	0
Total For NGL01G										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	101.60755				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.11140				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	100.59107				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	100.70919				0.00	0	2,750,000,000
Total NGL05 SPOT										0.00	0	2,750,000,000
Total For NGL05										0.00	0	2,750,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL06 On 01/12/2023 Spot Bond					0.00000	101.87670				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.12087				0.00	0	1,100,000,000
Total NGL07 SPOT										0.00	0	1,100,000,000
Total For NGL07										0.00	0	1,100,000,000
NGL08 On 02/07/2025 Spot Bond					0.00000	100.32892				0.00	0	0
Total NGL08 SPOT										0.00	0	0
Total For NGL08										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	106.07169				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1fOn 20/10/2023 Spot Bond					0.00000	97.51887				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10:On 25/03/2024 Spot Bond					0.00000	98.22232				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10:On 15/01/2025 Spot Bond					0.00000	96.83491				0.00	2,000,000,000	1,000,000,000
Total NGT104 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NGT104										0.00	2,000,000,000	1,000,000,000
NGT10:On 22/05/2025 Spot Bond					0.00000	97.43561				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	107.15400	10.00000	107.12600				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	102.37065	13.50000	102.33431				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	99.45801				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	99.99965				0.00	0	0
Total NHM007 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 NHM007										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	99.77859				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	101.13598				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	100.66809				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	100.64320				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	101.12395				0.00	0	0
Total NHM014 SPOT										0.00	0	0
Total For NHM014										0.00	0	0
NHM01 On 13/12/2024 Spot Bond					0.00000	100.63015				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	101.63978				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	101.27348				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	101.21353				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	101.24835				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			5.93000	5.93000	5.93000	184.17379				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			5.12000	5.12000	5.12000	173.19907				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.73500	4.73500	4.73500	133.47606				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			5.29000	5.29000	5.29000	91.42801				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			5.85000	5.85000	5.85000	91.90813				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.84000	4.84000	4.84000	132.88802				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	130.72989				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			5.26000	5.26000	5.26000	171.57745				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			5.97000	163.61666	5.97000	163.61782				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			5.81500	92.32415	5.81500	92.32511				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			4.98000	104.57513	4.98000	104.56087				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN010 On 01/10/2020 Spot Bond					0.00000	100.20680				0.00	4,000,000,000	2,000,000,000
Total NN010 SPOT										0.00	4,000,000,000	2,000,000,000
Total For NN010										0.00	4,000,000,000	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.32679				0.00	5,000,000,000	2,500,000,000
Total NN011 SPOT										0.00	5,000,000,000	2,500,000,000
Total For NN011										0.00	5,000,000,000	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	99.93977				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	101.88729				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	100.40779				0.00	0	0
Total NN015 SPOT										0.00	0	0
Total For NN015										0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	100.21471				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	95.62813				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	125.20290				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	101.60138				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	101.73513				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

Contract 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 NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.87572				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	100.45362				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	100.79366				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	102.61891				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	99.15539				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.94436				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	99.84658				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	82.86810				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	101.36434				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	82.74756				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	110.69177				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	100.55746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN051 On 03/03/2023 Spot Bond					0.00000	106.00663				0.00	0	0
Total NN051 SPOT										0.00	0	0
Total For NN051										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.58519				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
NNF011 On 19/01/2021 Spot Bond					0.00000	111.29000				0.00	0	0
Total NNF011 SPOT										0.00	0	0
Total For NNF011										0.00	0	0
NNF012 On 12/06/2025 Spot Bond					0.00000	98.16417				0.00	0	0
Total NNF012 SPOT										0.00	0	0
Total For NNF012										0.00	0	0
NNF013 On 24/06/2025 Spot Bond					0.00000	95.95000				0.00	0	0
Total NNF013 SPOT										0.00	0	0
Total For NNF013										0.00	0	0
NNF014 On 24/06/2025 Spot Bond					0.00000	95.91000				0.00	0	0
Total NNF014 SPOT										0.00	0	0
Total For NNF014										0.00	0	0
NNF015 On 15/07/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total NNF015 SPOT										0.00	0	0
Total For NNF015										0.00	0	0
NNF016 On 07/07/2025 Spot Bond					0.00000	96.48000				0.00	0	0
Total NNF016 SPOT										0.00	0	0
Total For NNF016										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	84.72499				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	84.72499				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF04 On 05/08/2024 Spot Bond					0.00000	118.70548				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	106.80017				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	120.23616				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	120.08960				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NQ1A1 On 22/05/2052 Spot Bond					0.00000	100.67227				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	113.18729				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	100.92049				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	100.92205				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	100.86953				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	100.71704				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.54246				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	100.98195				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.94445				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	100.78416				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	113.64968				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	100.80651				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			6.58500	114.42499	6.58500	114.40485				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.09000	187.99691	4.09000	188.00768				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			9.64500	116.27918	9.64500	116.24926			71,128,017,000.00	7,374,600	51,600,000	
Total NRA028 SPOT									71,128,017,000.00	7,374,600	51,600,000	
Total For NRA028									71,128,017,000.00	7,374,600	51,600,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.69329	100.00000	13.66299			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	101.44741			0.00	0	0	
Total NTC19 SPOT									0.00	0	0	
Total For NTC19									0.00	0	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.37831			0.00	0	0	
Total NTC20 SPOT									0.00	0	0	
Total For NTC20									0.00	0	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.03987			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.33058				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	101.74171				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.54070				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	100.76442				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	100.64927				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	100.51039				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	100.51679				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	100.39652				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
NTC31 On 10/06/2022 Spot Bond					0.00000	100.59118				0.00	0	0
Total NTC31 SPOT										0.00	0	0
Total For NTC31										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.43533				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OML06 On 19/03/2022 Spot Bond			5.93500	110.23859	5.93500	110.22107				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			9.79500	107.81094	9.79500	107.78293				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	100.75741				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			6.53500	112.34668	6.53500	112.32705				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			9.49500	111.25848	9.49500	111.23043				0.00	0	910,000,000
Total OML10 SPOT										0.00	0	910,000,000
Total For OML10										0.00	0	910,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	97.52885				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1U On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	100.56180				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	100.57645				0.00	0	0
Total PEP02 SPOT										0.00	0	0
Total For PEP02										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										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	100.81225				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	100.12108				0.00	0	0
Total PMM53 SPOT										0.00	0	0
Total For PMM53										0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	101.22397				0.00	0	0
Total PMM54 SPOT										0.00	0	0
Total For PMM54										0.00	0	0
PMM55 On 28/08/2021 Spot Bond					0.00000	100.78557				0.00	0	40,000,000
Total PMM55 SPOT										0.00	0	40,000,000
Total For PMM55										0.00	0	40,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	100.96117				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.01546				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.12398				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.13947				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.15497				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			7.69500	114.75220	7.69500	114.72853			470,278,526,225,000.00	5,259,295,455,000	1,337,902,617,400	
Total R186 SPOT									70,278,526,225,000.00	259,295,455,000	337,902,617,400	
Total For R186									70,278,526,225,000.00	259,295,455,000	337,902,617,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Spot Bond			2.87000	305.32500	2.89000	305.16364		696,687,635,637,000.00	242,748,305,100	94,549,386,700	
Total R197 SPOT								16,687,635,637,000.00	242,748,305,100	94,549,386,700	
Total For R197								16,687,635,637,000.00	242,748,305,100	94,549,386,700	
R202 On 07/12/2033 Spot Bond			4.93000	203.89283	4.93000	203.89993		10,880,312,800,000.00	2,206,960,000	172,518,697,000	
Total R202 SPOT								10,880,312,800,000.00	2,206,960,000	172,518,697,000	
Total For R202								10,880,312,800,000.00	2,206,960,000	172,518,697,000	
R2023 On 28/02/2023 Spot Bond			4.88500	109.89422	4.93500	109.75290		145,494,393,789,000.00	848,617,071,400	987,465,957,300	
Total R2023 SPOT								15,494,393,789,000.00	848,617,071,400	987,465,957,300	
Total For R2023								15,494,393,789,000.00	848,617,071,400	987,465,957,300	
R2030 On 31/01/2030 Spot Bond			9.42500	94.84728	9.42500	94.82328		678,792,611,495,000.00	3,042,842,717,400	2,088,671,101,600	
Total R2030 SPOT								78,792,611,495,000.00	042,842,717,400	088,671,101,600	
Total For R2030								78,792,611,495,000.00	042,842,717,400	088,671,101,600	
R2032 On 31/03/2032 Spot Bond			10.30500	88.61891	10.30500	88.59457		834,986,663,452,000.00	857,349,506,400	696,539,892,200	
Total R2032 SPOT								14,986,663,452,000.00	857,349,506,400	696,539,892,200	
Total For R2032								14,986,663,452,000.00	857,349,506,400	696,539,892,200	
R2035 On 28/02/2035 Spot Bond			10.96500	88.27747	10.96500	88.25200		834,690,693,800,000.00	1,808,909,320,000	906,821,675,400	
Total R2035 SPOT								14,690,693,800,000.00	808,909,320,000	906,821,675,400	
Total For R2035								14,690,693,800,000.00	808,909,320,000	906,821,675,400	
R2037 On 31/01/2037 Spot Bond			11.20500	83.75197	11.20500	83.72689		326,348,597,471,000.00	1,189,321,606,200	897,324,414,600	
Total R2037 SPOT								26,348,597,471,000.00	189,321,606,200	897,324,414,600	
Total For R2037								26,348,597,471,000.00	189,321,606,200	897,324,414,600	
R2040 On 31/01/2040 Spot Bond			11.44000	85.24270	11.44000	85.21665		476,732,740,624,000.00	303,910,204,600	532,389,638,200	
Total R2040 SPOT								16,732,740,624,000.00	303,910,204,600	532,389,638,200	
Total For R2040								16,732,740,624,000.00	303,910,204,600	532,389,638,200	
R2044 On 31/01/2044 Spot Bond			11.58500	81.28576	11.58500	81.26061		599,527,057,838,500.00	742,298,408,100	1,467,727,555,700	
Total R2044 SPOT								19,527,057,838,500.00	742,298,408,100	1,467,727,555,700	
Total For R2044								19,527,057,838,500.00	742,298,408,100	1,467,727,555,700	
R2048 On 28/02/2048 Spot Bond			11.51500	80.36594	11.51500	80.34163		741,909,486,557,000.00	2,409,197,523,800	2,890,158,702,000	
Total R2048 SPOT								11,909,486,557,000.00	409,197,523,800	890,158,702,000	
Total For R2048								11,909,486,557,000.00	409,197,523,800	890,158,702,000	
R208 On 31/03/2021 Spot Bond			3.49000	104.23539	3.49000	104.22554		636,436,740,000,000.00	755,426,000,000	634,005,995,200	
Total R208 SPOT								16,436,740,000,000.00	755,426,000,000	634,005,995,200	
Total For R208								16,436,740,000,000.00	755,426,000,000	634,005,995,200	
R209 On 31/03/2036 Spot Bond			10.89500	67.24731	10.86000	67.41975		096,044,284,488,000.00	1,018,452,894,400	833,641,464,900	
Total R209 SPOT								16,044,284,488,000.00	018,452,894,400	833,641,464,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209									16,044,284,488,000.00	018,452,894,400	333,641,464,900
R210 On 31/03/2028 Spot Bond			4.41000	181.69020	4.41000	181.69903			20,235,946,500,000.00	4,588,650,000	40,655,900,000
Total R210 SPOT									20,235,946,500,000.00	4,588,650,000	40,655,900,000
Total For R210									20,235,946,500,000.00	4,588,650,000	40,655,900,000
R212 On 31/01/2022 Spot Bond			2.48000	167.33066	2.53000	167.22343			10,432,864,000,000.00	4,206,800,000	25,655,900,000
Total R212 SPOT									10,432,864,000,000.00	4,206,800,000	25,655,900,000
Total For R212									10,432,864,000,000.00	4,206,800,000	25,655,900,000
R213 On 28/02/2031 Spot Bond			9.87500	83.97752	9.86500	84.01227			408,732,002,937,500.00	547,719,696,500	548,701,933,900
Total R213 SPOT									18,732,002,937,500.00	547,719,696,500	548,701,933,900
Total For R213									18,732,002,937,500.00	547,719,696,500	548,701,933,900
R214 On 28/02/2041 Spot Bond			11.11000	65.41225	11.11000	65.39313			052,838,318,967,000.00	544,809,929,700	797,126,237,500
Total R214 SPOT									2,838,318,967,000.00	544,809,929,700	797,126,237,500
Total For R214									2,838,318,967,000.00	544,809,929,700	797,126,237,500
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT									0.00	0	0
Total For RC007U									0.00	0	0
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10\On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12\On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13\On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14\On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15\On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16\On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17\On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18\On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0

Contract 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 RDF18U										0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDF27I On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF27U SPOT										0.00	0	0
Total For RDF27U										0.00	0	0
RDFB0I On 30/09/2021 Spot Bond					0.00000	101.08124				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0I On 02/12/2021 Spot Bond					0.00000	100.72334				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1I On 27/03/2022 Spot Bond					0.00000	100.11485				0.00	0	129,000,000
Total RDFB11 SPOT										0.00	0	129,000,000
Total For RDFB11										0.00	0	129,000,000
RDFB1I On 27/11/2022 Spot Bond					0.00000	100.14439				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1I On 12/03/2021 Spot Bond					0.00000	100.46290				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1I On 12/03/2023 Spot Bond					0.00000	99.06898				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1I On 05/12/2023 Spot Bond					0.00000	100.94974				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1I On 11/02/2022 Spot Bond					0.00000	99.88082				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1I On 11/02/2024 Spot Bond					0.00000	99.71274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1:On 11/02/2026 Spot Bond					0.00000	99.11091				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1:On 22/03/2022 Spot Bond					0.00000	100.21193				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2:On 22/03/2024 Spot Bond					0.00000	100.37176				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.38800				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2:On 29/03/2024 Spot Bond					0.00000	100.27193				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	100.92641				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	99.09552				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	100.97744				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.22600				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	100.94533				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.58640				0.00	0	0
Total RDFC51 SPOT										0.00	0	0
Total For RDFC51										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.04099				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED30\On 16/09/2021 Spot Bond					0.00000	100.68467				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50\On 05/12/2022 Spot Bond					0.00000	101.02016				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	105.98693				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	107.45072				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	99.97245				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	99.96877				0.00	0	0
Total RED705 SPOT										0.00	0	0
Total For RED705										0.00	0	0
RED80\On 06/04/2021 Spot Bond					0.00000	100.25862				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90\On 28/07/2022 Spot Bond					0.00000	105.59320				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04\On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35\On 25/08/2021 Spot Bond					0.00000	101.08884				0.00	0	0
Total RES35 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.30510				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.01390				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	98.85406				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 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
RES44 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
RES46 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
RES47 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
RES48 On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES48U SPOT										0.00	0	0
Total For RES48U										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			5.72500	105.47520	5.72500	105.45894				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			6.58500	109.72853	6.58500	109.70910				0.00	0	187,577,900
Total RW23 SPOT										0.00	0	187,577,900
Total For RW23										0.00	0	187,577,900
RW28 On 10/12/2028 Spot Bond			11.73500	93.18763	11.73500	93.15861				0.00	0	7,449,798,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RW28 SPOT										0.00	0	7,449,798,700
Total For RW28										0.00	0	7,449,798,700
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.15400	10.00000	107.12600				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	99.91038				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			6.20500	110.84467	6.20500	110.82627				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	100.43587				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	100.90147				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			6.00500	107.40609	6.00500	107.38872				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	101.29711				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.10801				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			4.63500	105.67507	4.63500	105.66184				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			6.90500	116.58522	6.90500	116.56371			1,519,100,000,000.00		220,000,000	566,590,000
Total SBS20 SPOT									1,519,100,000,000.00		220,000,000	566,590,000
Total For SBS20									1,519,100,000,000.00		220,000,000	566,590,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond					0.00000	104.30630				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			5.66000	118.46015	5.66000	118.44198				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			7.02500	106.72907	7.02500	106.70906				0.00	0	47,480,000
Total SBS3 SPOT										0.00	0	47,480,000
Total For SBS3										0.00	0	47,480,000
SBS31 On 12/06/2027 Spot Bond			7.49500	113.09187	7.49500	113.06913			11,017,650,000,000.00		1,470,000,000	3,676,600,000
Total SBS31 SPOT									11,017,650,000,000.00	1,470,000,000	3,676,600,000	
Total For SBS31									11,017,650,000,000.00	1,470,000,000	3,676,600,000	
SBS34 On 19/09/2024 Spot Bond			5.98000	118.29817	5.98000	118.27923				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			6.24500	115.32371	6.24500	115.30422				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			8.57000	111.85347	8.57000	111.82768				0.00	0	94,000,000
Total SBS39 SPOT										0.00	0	94,000,000
Total For SBS39										0.00	0	94,000,000
SBS4 On 16/11/2021 Spot Bond			4.63000	106.50775	4.63000	106.49451				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	101.48548				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			5.01500	112.52596	5.01500	112.51082				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			6.63000	119.62317	6.63000	119.60196				0.00	0	89,580,000
Total SBS42 SPOT										0.00	0	89,580,000
Total For SBS42										0.00	0	89,580,000
SBS43 On 12/11/2027 Spot Bond			7.62000	119.62181	7.62000	119.59751				0.00	0	0
Total SBS43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.66483				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			5.11500	117.68657	5.11500	117.67024				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.60303				0.00	0	190,000,000
Total SBS47 SPOT										0.00	0	190,000,000
Total For SBS47										0.00	0	190,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	102.03956				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			4.68500	111.36140	4.68500	111.34724				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			5.62000	5.62000	5.62000	117.65508				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	102.46229				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	103.66678				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.62392				0.00	400,000,000	1,700,000,000
Total SBS55 SPOT										0.00	400,000,000	1,700,000,000
Total For SBS55										0.00	400,000,000	1,700,000,000
SBS56 On 12/06/2022 Spot Bond			4.80000	108.31514	4.80000	108.30110				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.76835				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	103.39644				0.00	0	804,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS58 SPOT										0.00	0	804,300,000
Total For SBS58										0.00	0	804,300,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.20100				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.78756				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	100.64462				0.00	4,000,000,000	2,000,000,000
Total SBS62 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBS62										0.00	4,000,000,000	2,000,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.17619				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	101.03812				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	99.51489				0.00	4,145,000,000	2,000,000,000
Total SBS65 SPOT										0.00	4,145,000,000	2,000,000,000
Total For SBS65										0.00	4,145,000,000	2,000,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	100.34495				0.00	0	40,000,000
Total SBS66 SPOT										0.00	0	40,000,000
Total For SBS66										0.00	0	40,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	99.85432				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	100.84677				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	100.71135				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.01000	294.79322	4.01000	294.81073				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS114 On 07/12/2033 Spot Bond			5.93000	5.93000	5.93000	184.17379				0.00	0	0
Total SBS114 SPOT										0.00	0	0
Total For SBS114										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	103.04449				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	103.03064				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	96.61231				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	102.78730				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	96.92596				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			7.03500	111.18608	7.03500	111.16508				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	99.99989				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	95.21300				0.00	0	0
Total SBT206 SPOT										0.00	0	0
Total For SBT206										0.00	0	0
SBT207 On 25/06/2025 Spot Bond					0.00000	100.47411				0.00	0	0
Total SBT207 SPOT										0.00	0	0
Total For SBT207										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.14546				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.15221				0.00	0	0
Total SGI005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	98.15222				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	107.15400	10.00000	107.12600				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	101.92734				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.15593				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.06818				0.00	0	70,000,000
Total SLRA3 SPOT										0.00	0	70,000,000
Total For SLRA3										0.00	0	70,000,000
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.11710				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.36956				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.19814				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.20146				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.20997				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.12559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.35339				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.27403				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.31123				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.09989				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	100.70503				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			6.78500	115.32932	6.78500	115.30829				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	100.53019				0.00	0	50,000,000
Total SNT04 SPOT										0.00	0	50,000,000
Total For SNT04										0.00	0	50,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	92.88989				0.00	409,200,000	409,200,000
Total SOLB01 SPOT										0.00	409,200,000	409,200,000
Total For SOLB01										0.00	409,200,000	409,200,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.22510				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.95944				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.78407				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.91430				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	100.96741				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00:On 27/09/2023 Spot Bond					0.00000	100.28740				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	100.49985				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	100.55821				0.00	2,600,000,000	1,300,000,000
Total SPG006 SPOT										0.00	2,600,000,000	1,300,000,000
Total For SPG006										0.00	2,600,000,000	1,300,000,000
SPG00:On 18/06/2024 Spot Bond					0.00000	100.44561				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	99.15020				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00:On 15/10/2024 Spot Bond					0.00000	100.12653				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.90411				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS046U										0.00	0	0
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			700,000,000,000,000.00	7,000,000,000	3,500,000,000	
Total SS053U SPOT									10,000,000,000,000.00	7,000,000,000	3,500,000,000	
Total For SS053U									10,000,000,000,000.00	7,000,000,000	3,500,000,000	
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	
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total SS058U SPOT									0.00	0	0	
Total For SS058U									0.00	0	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.25667			0.00	0	0	
Total SSA07 SPOT									0.00	0	0	
Total For SSA07									0.00	0	0	
SSN004 On 31/03/2021 Spot Bond			5.60000	102.76467	5.60000	102.74917			0.00	0	0	
Total SSN004 SPOT									0.00	0	0	
Total For SSN004									0.00	0	0	
SSN005 On 31/03/2021 Spot Bond			5.60000	102.76467	5.60000	102.74917			0.00	0	0	
Total SSN005 SPOT									0.00	0	0	
Total For SSN005									0.00	0	0	
SSN011 On 31/01/2025 Spot Bond			5.39500	5.39500	5.39500	129.82904			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			9.19500	106.96149	9.19500	106.93522			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.73500	74.29786	11.73500	74.27496				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	96.80718				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.09799				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.82450				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	99.74404				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.01471				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			6.33500	112.51747	6.33500	112.49830				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			5.65000	94.32140	5.65000	94.32278				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.67072				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.50474				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.69991				0.00	0	2,500,000,000
Total SSN047 SPOT										0.00	0	2,500,000,000
Total For SSN047										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN05(On 08/12/2023 Spot Bond			3.92000	3.92000	3.92000	295.62678				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05-On 26/09/2020 Spot Bond					0.00000	100.28294				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05-On 26/10/2020 Spot Bond					0.00000	99.89540				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05-On 26/10/2022 Spot Bond					0.00000	99.83623				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05-On 03/11/2022 Spot Bond					0.00000	101.29902				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05-On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05-On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06(On 05/10/2022 Spot Bond					0.00000	100.13775				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06-On 31/03/2028 Spot Bond			5.63000	5.63000	5.63000	167.37516				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06-On 31/01/2025 Spot Bond			4.78000	4.78000	4.78000	133.22368				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06-On 31/01/2038 Spot Bond			5.85000	5.85000	5.85000	91.90813				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06-On 31/03/2029 Spot Bond			5.29000	5.29000	5.29000	91.42801				0.00	0	0
Total SSN064 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 SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			5.59000	5.59000	5.59000	167.82370				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 28/05/2023 Spot Bond					0.00000	100.82298				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	100.80832				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	100.77227				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	100.51583				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	100.50406				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	100.44567				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	100.01583				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	78.71500				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	104.09800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08 On 27/08/2024 Spot Bond					0.00000	100.86213				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08 On 12/09/2025 Spot Bond					0.00000	100.59886				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08 On 05/11/2023 Spot Bond					0.00000	101.31485				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08 On 07/12/2033 Spot Bond			5.80500	5.80500	5.80500	186.50793				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08 On 21/12/2026 Spot Bond					0.00000	99.03868				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09 On 31/01/2030 Spot Bond					0.00000	101.28428				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN09 On 31/01/2030 Spot Bond					0.00000	101.27596				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	100.64331				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	100.67381				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN099 On 07/06/2023 Spot Bond					0.00000	100.63936				0.00	0	0
Total SSN099 SPOT										0.00	0	0
Total For SSN099										0.00	0	0
SSN100 On 31/01/2030 Spot Bond			10.09000	90.53411	10.09000	91.04694				0.00	0	0
Total SSN100 SPOT										0.00	0	0
Total For SSN100										0.00	0	0
SSN101 On 28/11/2021 Spot Bond					0.00000	100.70561				0.00	0	0
Total SSN101 SPOT										0.00	0	0
Total For SSN101										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.71500	103.80499	8.71500	103.78081				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.12168				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			5.48000	104.66501	5.48000	104.64938				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	100.98257				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			5.58000	104.59535	5.58000	104.57944				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	100.97840				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			5.53000	104.31683	5.53000	104.30112				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	100.89642				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.96304				0.00	0	0
Total T14A11 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 T14A11										0.00	0	0
T14A12On 21/11/2021 Spot Bond			8.55000	102.14425	8.55000	102.12102				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13On 21/11/2021 Spot Bond					0.00000	100.66865				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	100.83190				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	100.83121				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS142On 28/10/2021 Spot Bond					0.00000	101.43443				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS145On 20/03/2022 Spot Bond					0.00000	100.00121				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147On 12/10/2020 Spot Bond					0.00000	100.06861				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148On 12/10/2022 Spot Bond					0.00000	100.68726				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149On 31/10/2021 Spot Bond					0.00000	101.25271				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	100.77898				0.00	0	20,000,000,000
Total TFS151 SPOT										0.00	0	20,000,000,000
Total For TFS151										0.00	0	20,000,000,000
TFS153On 06/07/2021 Spot Bond					0.00000	99.96794				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154On 06/07/2023 Spot Bond					0.00000	99.73231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.16989				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	100.80123				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	100.96140				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.09516				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	98.45148				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	100.71663				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	100.21659				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	99.56067				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	99.92158				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	100.97789				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A On 21/08/2020 Spot Bond			5.90000	104.07121	5.90000	104.05449				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.08395				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			4.71500	104.34324	4.71500	104.32982				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.03175				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.03327				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	101.07746				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	101.03561				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	101.02718				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	101.13839				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	101.15058				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	101.15362				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	101.18408				0.00	0	0
Total TH13C4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	101.22214				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	101.64017				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	101.64017				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	101.68571				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	101.66294				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D5 On 21/08/2020 Spot Bond					0.00000	101.67053				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			5.33000	107.66069	0.00000	100.98437				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond					0.00000	107.64530				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.83221				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			5.49000	106.37473	0.00000	106.35908				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	101.07728				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	101.29049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.01332				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.79814				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.89845				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.10469				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.60925				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	103.21545				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.80317				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH14D3 On 21/11/2020 Spot Bond					0.00000	100.92781				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A1 On 21/11/2022 Spot Bond					0.00000	100.93249				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.46951				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A3 On 21/11/2020 Spot Bond					0.00000	100.99248				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15Aε On 21/11/2022 Spot Bond					0.00000	100.79174				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15Aι On 21/11/2020 Spot Bond					0.00000	100.89594				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15Aξ On 21/11/2022 Spot Bond					0.00000	100.91126				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15Bϵ On 21/11/2022 Spot Bond					0.00000	100.98138				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15Bζ On 21/11/2022 Spot Bond					0.00000	101.40824				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15Bη On 21/11/2022 Spot Bond					0.00000	101.50525				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15Cι On 21/11/2022 Spot Bond					0.00000	101.05300				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15Cξ On 21/11/2022 Spot Bond					0.00000	101.68770				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15Cη On 21/11/2022 Spot Bond					0.00000	101.01643				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15Dι On 21/11/2022 Spot Bond					0.00000	103.08359				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15Dξ On 21/11/2022 Spot Bond					0.00000	101.94898				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15Dη On 21/11/2022 Spot Bond					0.00000	101.34063				0.00	0	0
Total TH15D3 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 TH15D3										0.00	0	0
TH16A On 21/08/2022 Spot Bond					0.00000	100.88837				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.91735				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A3 On 21/08/2024 Spot Bond			8.49000	103.41489	8.49000	103.39127				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	100.95394				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C On 21/08/2024 Spot Bond					0.00000	101.00119				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D On 21/08/2024 Spot Bond					0.00000	101.32845				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	107.15400	10.00000	107.12600				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.64400				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	100.33163				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			6.10500	109.07314	6.10500	109.05532				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			7.38500	111.15629	7.38500	111.13439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.84338				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	100.86447				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			8.87000	103.67190	8.87000	103.64732				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	99.88031				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	99.88861				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	100.56958				0.00	0	0
Total TL31 SPOT										0.00	0	0
Total For TL31										0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	101.17021				0.00	0	0
Total TL32 SPOT										0.00	0	0
Total For TL32										0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.39801				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			4.03500	104.53353	4.03500	104.52205			15,333,000,000,000.00	3,800,000,000	9,914,100,000	
Total TN20 SPOT									15,333,000,000,000.00	3,800,000,000	9,914,100,000	
Total For TN20									15,333,000,000,000.00	3,800,000,000	9,914,100,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	89.96780	100.00000	89.75759			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	57.37949	100.00000	57.25318			0.00	0	0	
Total TN21U SPOT									0.00	0	0	
Total For TN21U									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23 On 06/11/2023 Spot Bond			7.08500	112.86683	7.08500	112.84548			0.00	0	6,755,700,000
Total TN23 SPOT									0.00	0	6,755,700,000
Total For TN23									0.00	0	6,755,700,000
TN23/R On 06/11/2023 Spot Bond			100.00000	18.77526	100.00000	18.73393			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.33500	104.52926	9.33500	104.50306		138,966,411,000.00		14,886,600	38,811,659,200
Total TN25 SPOT								138,966,411,000.00		14,886,600	38,811,659,200
Total For TN25								138,966,411,000.00		14,886,600	38,811,659,200
TN25/R On 19/08/2025 Spot Bond			100.00000	14.69811	100.00000	14.66540			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			9.69500	97.42214	9.69500	97.39708		111,610,779,000.00		11,512,200	16,461,450,900
Total TN27 SPOT								111,610,779,000.00		11,512,200	16,461,450,900
Total For TN27								111,610,779,000.00		11,512,200	16,461,450,900
TN27/R On 14/11/2027 Spot Bond			100.00000	10.48755	100.00000	10.46446			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.15000	98.89651	11.15000	98.86720			0.00	0	2,124,800,000
Total TN30 SPOT									0.00	0	2,124,800,000
Total For TN30									0.00	0	2,124,800,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.05696	8.00000	120.03123			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.82000	88.02702	12.82000	87.99714			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	102.87282	10.75000	102.84340			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	107.15400	10.00000	107.12600			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA01/JIBAR										0.00	0	0
TPDA01 On 30/11/2020 Spot Bond			6.34500	102.33317	6.34500	102.31580				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			5.83000	102.38203	5.83000	102.36607				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond			5.63000	5.63000	5.63000	102.45861				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	100.56296				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond					0.00000	100.58396				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	101.28114				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C2 On 14/12/2020 Spot Bond					0.00000	100.70562				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	100.92307				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D2 On 14/12/2020 Spot Bond					0.00000	100.92307				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.09289				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A3 On 14/11/2022 Spot Bond					0.00000	101.11553				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A4 On 14/11/2022 Spot Bond			6.04500	107.94305	6.04500	107.92558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	101.08431				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	101.10178				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B:On 14/11/2022 Spot Bond					0.00000	101.37778				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B:On 14/11/2022 Spot Bond					0.00000	101.34177				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A:On 13/04/2022 Spot Bond					0.00000	99.59929				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond					0.00000	100.01431				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			6.33500	109.41211	6.33500	111.84948				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A:On 13/10/2020 Spot Bond					0.00000	100.00737				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A:On 13/04/2022 Spot Bond					0.00000	100.01221				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond					0.00000	100.01431				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond			8.62000	102.21472	8.62000	102.19116				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4B On 13/04/2024 Spot Bond					0.00000	100.02275				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.02275				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG05U SPOT										0.00	0	0

Contract 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 TSG05U										0.00	0	0
TSG061 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
TSG071 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
TSG081 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
TSP235 On 13/08/2020 Spot Bond					0.00000	106.24565				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	98.31469				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	97.58645				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TSP242 On 10/09/2020 Spot Bond					0.00000	98.94321				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	95.64278				0.00	0	0
Total TSP243 SPOT										0.00	0	0
Total For TSP243										0.00	0	0
TSP244 On 18/03/2021 Spot Bond					0.00000	95.49386				0.00	0	0
Total TSP244 SPOT										0.00	0	0
Total For TSP244										0.00	0	0
TSP245 On 08/04/2021 Spot Bond					0.00000	95.30609				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	98.42951				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	95.61753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP247 SPOT										0.00	0	0
Total For TSP247										0.00	0	0
TU1A11On 31/01/2025 Spot Bond					0.00000	101.46718				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11On 31/01/2025 Spot Bond					0.00000	101.84126				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11On 31/01/2025 Spot Bond					0.00000	102.92869				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	101.71118				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC33 On 20/07/2020 Spot Bond					0.00000	101.23468				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	101.18065				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	101.10739				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	100.89653				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	100.80453				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	100.63808				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					0.00000	100.52736				0.00	0	0
Total TWC340 SPOT										0.00	0	0
Total For TWC340										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC34 On 11/09/2020 Spot Bond					0.00000	100.47713				0.00	0	0
Total TWC341 SPOT										0.00	0	0
Total For TWC341										0.00	0	0
TWC34 On 08/10/2020 Spot Bond					0.00000	100.07274				0.00	0	0
Total TWC342 SPOT										0.00	0	0
Total For TWC342										0.00	0	0
UG21 On 02/03/2021 Spot Bond			6.29500	106.63781	6.29500	106.61985				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			9.84500	110.19923	9.84500	110.17046				0.00	0	2,388,693,200
Total UG26 SPOT										0.00	0	2,388,693,200
Total For UG26										0.00	0	2,388,693,200
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
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

Contract 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 VCJA8U										0.00	0	0
VCJA9l 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
VCJB1l 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
VCJB2l 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
VCJB3l 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
VCJB4l 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
VCJB5l On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6l 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
VCJB7l 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
VCJB8l 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
VCJB9l 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
VCPA1l 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
VCPA2l On 20/10/2025 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 VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA31On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA41On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA51On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA61On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA71On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA81On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA91On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB11On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB21On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB31On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB41On 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04 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
VJA05 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
VJA06 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
VJA07 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
VJA08 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
VJA09 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

Contract 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 VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA12U SPOT										0.00	0	0
Total For VJA12U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VKE10 On 08/07/2022 Spot Bond					0.00000	99.66123				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	99.94137				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.50232				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.86689				0.00	0	300,000,000
Total VKE13 SPOT										0.00	0	300,000,000
Total For VKE13										0.00	0	300,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.93998				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	101.07062				0.00	0	0
Total VKE15 SPOT										0.00	0	0
Total For VKE15										0.00	0	0
VKE16 On 14/02/2025 Spot Bond					0.00000	101.10490				0.00	0	0
Total VKE16 SPOT										0.00	0	0
Total For VKE16										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA11U SPOT										0.00	0	0
Total For VPA11U										0.00	0	0
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA12U SPOT										0.00	0	0
Total For VPA12U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
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

Contract 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 VPB07U										0.00	0	0
VPB08\On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09\On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10\On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VPB11\On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB11U SPOT										0.00	0	0
Total For VPB11U										0.00	0	0
VPB12\On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB12U SPOT										0.00	0	0
Total For VPB12U										0.00	0	0
VR862\On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
VR865\On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR865U SPOT										0.00	0	0
Total For VR865U										0.00	0	0
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
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
VR873\On 06/10/2020 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 VR873U SPOT										0.00	0	0
Total For VR873U										0.00	0	0
VR874L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR874U SPOT										0.00	0	0
Total For VR874U										0.00	0	0
VRI871 On 28/07/2020 Spot Bond					0.00000	101.11293				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	100.12463				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.02883				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	98.73105				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL07 On 26/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL07U SPOT										0.00	0	0
Total For WHL07U										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			4.85500	104.67886	4.85500	104.66521				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	55.20373	100.00000	55.08221				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										1.89e+017	120,641,136,840,816	362,137,551,907
Total for SPOT :										1.89e+017	641,136,840,816	362,137,551,907
Total Futures										1.89e+017	641,136,843,332	362,138,533,756
Total Options										0.00	0	303,365
Grand Total:										1.89e+017	641,136,843,332	362,138,837,121