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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2019

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 02/05/2019 Bond Future			10.81487	77.16615	10.83612	77.04049			0.00	0	0
ES33 On 01/08/2019 Bond Future			10.92229	78.57330	10.94426	78.44557			0.00	0	350
ES33 On 07/11/2019 Bond Future			11.03376	76.38968	11.05654	76.25956			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.13629	77.88849	11.15988	77.75594			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 02/05/2019 Bond Future			11.09477	78.84293	11.11099	78.73352			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.20048	80.28055	11.21722	80.16946			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.31044	77.66116	11.32780	77.54794			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.40763	79.18528	11.42558	79.06994			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 02/05/2019 Bond Future			135.48179	135.48179	135.46178	135.46178			0.00	0	129
I2025 On 01/08/2019 Bond Future			136.55019	136.55019	136.53028	136.53028			0.00	0	1,522
I2025 On 07/11/2019 Bond Future			139.38611	139.38611	139.36615	139.36615			0.00	0	0
I2025 On 06/02/2020 Bond Future			140.68203	140.68203	140.66189	140.66189			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												0.00	0	1,651
Total For I2025												0.00	0	1,651
I2029	On	02/05/2019	Bond Future			102.31796	102.31796	102.30252	102.30252			0.00	0	2,954
I2029	On	01/08/2019	Bond Future			104.20917	104.20917	104.19380	104.19380			0.00	0	3,930
I2029	On	07/11/2019	Bond Future			105.28213	105.28213	105.26666	105.26666			0.00	0	0
I2029	On	06/02/2020	Bond Future			107.37119	107.37119	107.35560	107.35560			0.00	0	0
Total I2029 Future												0.00	0	6,884
Total For I2029												0.00	0	6,884
I2033	On	02/05/2019	Bond Future			104.64866	104.64866	104.63265	104.63265			0.00	0	2,184
I2033	On	01/08/2019	Bond Future			106.58293	106.58293	106.56710	106.56710			0.00	0	6,090
I2033	On	07/11/2019	Bond Future			107.63020	107.63020	107.61429	107.61429			0.00	0	0
I2033	On	06/02/2020	Bond Future			109.76593	109.76593	109.74980	109.74980			0.00	0	0
Total I2033 Future												0.00	0	8,274
Total For I2033												0.00	0	8,274
I2038	On	02/05/2019	Bond Future			124.18056	124.18056	123.42927	123.42927			0.00	0	8,289
I2038	On	01/08/2019	Bond Future			124.86062	124.86062	124.09585	124.09585			0.00	0	11,535
I2038	On	07/11/2019	Bond Future			127.45377	127.45377	126.67348	126.67348			0.00	0	0
I2038	On	06/02/2020	Bond Future			128.32922	128.32922	127.53363	127.53363			0.00	0	0
Total I2038 Future												0.00	0	19,824
Total For I2038												0.00	0	19,824
I2046	On	02/05/2019	Bond Future			116.37397	116.37397	116.35560	116.35560			232,747,940.00	2,000	10,310
I2046	On	01/08/2019	Bond Future			118.52499	118.52499	118.50678	118.50678			237,049,980.00	2,000	12,658
I2046	On	07/11/2019	Bond Future			119.27184	119.27184	119.25352	119.25352			0.00	0	0
I2046	On	06/02/2020	Bond Future			121.63863	121.63863	121.62018	121.62018			0.00	0	0
Total I2046 Future												469,797,920.00	4,000	22,968
Total For I2046												469,797,920.00	4,000	22,968
I2050	On	02/05/2019	Bond Future			121.89720	121.89720	121.12617	121.12617			0.00	0	7,465
I2050	On	01/08/2019	Bond Future			122.35911	122.35911	121.57455	121.57455			0.00	0	10,887
I2050	On	07/11/2019	Bond Future			124.90031	124.90031	124.09960	124.09960			0.00	0	0
I2050	On	06/02/2020	Bond Future			125.54210	125.54210	124.72569	124.72569			0.00	0	0
Total I2050 Future												0.00	0	18,352
Total For I2050												0.00	0	18,352
R186	On	02/05/2019	Bond Future			8.52785	114.82240	8.56366	114.61113		5.96	547,932,492.80	4,772	33,041
R186	On	01/08/2019	Bond Future			8.58264	111.61779	8.62010	111.40317		6.38	968,730,799.41	8,679	108,962
R186	On	07/11/2019	Bond Future			8.62761	113.90753	8.66703	113.68873		6.25	0.00	0	0
R186	On	06/02/2020	Bond Future			8.66056	110.83372	8.70193	110.61086		6.57	0.00	0	0
Total R186 Future												1,516,663,292.21	13,451	142,003
R186	On	02/05/2019	Bond Future	9.05	Call			2,818.71000	2.81871	3,029,590	6.52	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
R186	On	02/05/2019	Bond Future	9.05	Put			0.39000	0.00039	0,000	6.52	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			1,964.79000	1.96479	2,170,480	6.34	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			5.66000	0.00566	0,080	6.34	0.00	0	4,000
R186	On	02/05/2019	Bond Future	9.25	Put			0.01000	0.00001	0,000	6.77	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			3,950.24000	3.95024	4,161,500	6.77	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			158.38000	0.15838	40,200	6.09	0.00	0	4,100
R186	On	02/05/2019	Bond Future	8.65	Call			665.64000	0.66564	758,730	6.09	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.80	Put			25.55000	0.02555	1,400	6.23	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,406.93000	1.40693	1,594,050	6.23	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Put			1.00000	0.00100	0,000	6.46	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Call			2,533.91000	2.53391	2,744,180	6.46	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			6,713.01000	6.71301	6,924,280	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.03	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			8,166.10000	8.16610	8,377,370	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			0.00000	0.00000	0,000	7.03	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.20	Put			0.02000	0.00002	0,000	6.71	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			3,668.73000	3.66873	3,879,980	6.71	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			213.47000	0.21347	67,730	6.06	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			544.82000	0.54482	610,350	6.06	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			569.59000	0.56959	338,690	5.96	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			193.64000	0.19364	174,010	5.96	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.30	Put			0.00000	0.00000	0,000	6.82	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			4,230.79000	4.23079	4,442,060	6.82	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			8,432.27000	8.43227	8,643,540	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			0.00000	0.00000	0,000	7.03	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			7,845.50000	7.84550	8,056,770	7.03	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			0.00000	0.00000	0,000	7.03	0.00	0	90
R186	On	02/05/2019	Bond Future	9.03	Call			2,704.85000	2.70485	2,915,550	6.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			0.57000	0.00057	0,000	6.50	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,590.90000	2.59090	2,801,340	6.47	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			0.83000	0.00083	0,000	6.47	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			91.59000	0.09159	15,050	6.13	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			891.23000	0.89123	1,025,960	6.13	0.00	0	200
R186	On	02/05/2019	Bond Future	9.02	Call			2,647.88000	2.64788	2,858,460	6.49	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			0.69000	0.00069	0,000	6.49	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			5,231.88000	5.23188	5,411,770	7.43	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			234.81000	0.23481	200,080	7.43	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			3,813.23000	3.81323	3,970,800	7.08	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			448.73000	0.44873	391,680	7.08	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			5,279.39000	5.27939	5,460,000	7.43	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			228.46000	0.22846	194,450	7.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	9.54	Call			5,327.01000	5.32701	5,508,320	7.43	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			222.26000	0.22226	188,950	7.43	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			8,000.08000	8.00008	8,206,120	7.43	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			41.46000	0.04146	32,880	7.43	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			2,250.36000	2.25036	2,093,440	6.31	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			865.37000	0.86537	923,070	6.31	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			1,272.87000	1.27287	1,156,980	6.52	0.00	0	6,200
R186	On	01/08/2019	Bond Future	8.70	Call			1,728.83000	1.72883	1,827,560	6.52	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			2,556.44000	2.55644	2,390,380	6.26	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			704.98000	0.70498	753,540	6.26	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			637.46000	0.63746	563,870	6.88	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			3,062.21000	3.06221	3,203,240	6.88	0.00	0	6,000
R186	On	07/11/2019	Bond Future	8.95	Put			1,423.57000	1.42357	1,327,690	6.41	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,442.56000	1.44256	1,345,820	6.40	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,242.81000	2.24281	2,346,040	6.24	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			1,894.46000	1.89446	1,778,890	6.24	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			3,429.29000	3.42929	3,267,760	5.85	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			971.85000	0.97185	1,029,120	5.85	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.95	Call			2,977.79000	2.97779	3,100,710	6.41	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,013.41000	3.01341	3,137,190	6.42	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,404.78000	1.40478	1,309,760	6.42	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			2,942.35000	2.94235	3,064,410	6.40	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,152.16000	2.15216	2,244,470	6.36	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			2,864.93000	2.86493	2,734,380	6.36	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,095.45000	2.09545	2,186,240	6.34	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			2,916.79000	2.91679	2,784,720	6.34	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,123.91000	2.12391	2,215,460	6.35	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			2,890.95000	2.89095	2,759,640	6.35	0.00	0	0
Total R186 Option												0.00	0	92,170
Total For R186												1,516,663,292.21	13,451	234,173
R197	On	02/05/2019	Bond Future			304.01590	304.01590	303.97249	303.97249			0.00	0	2,462
R197	On	01/08/2019	Bond Future			302.18624	302.18624	302.14324	302.14324			0.00	0	2,507
R197	On	07/11/2019	Bond Future			308.46216	308.46216	308.41895	308.41895			0.00	0	0
R197	On	06/02/2020	Bond Future			306.93654	306.93654	306.89287	306.89287			0.00	0	0
Total R197 Future												0.00	0	4,969
Total For R197												0.00	0	4,969
R202	On	02/05/2019	Bond Future			239.08138	239.08138	239.04479	239.04479			0.00	0	7,085
R202	On	01/08/2019	Bond Future			239.54402	239.54402	239.50760	239.50760			0.00	0	9,346
R202	On	07/11/2019	Bond Future			244.51879	244.51879	244.48223	244.48223			0.00	0	0
R202	On	06/02/2020	Bond Future			245.30916	245.30916	245.27214	245.27214			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Future												0.00	0	16,431
Total For R202												0.00	0	16,431
R2023	On	02/05/2019	Bond Future			7.72164	101.50720	7.76221	101.37525		2.60	304,521,600.00	3,000	18,749
R2023	On	01/08/2019	Bond Future			7.74402	103.35816	7.78773	103.22418		2.71	310,074,480.00	3,000	57,458
R2023	On	07/11/2019	Bond Future			7.75029	101.54431	7.79798	101.40782		3.09	0.00	0	0
R2023	On	06/02/2020	Bond Future			7.73816	103.53636	7.79026	103.39736		2.97	0.00	0	0
Total R2023 Future												614,596,080.00	6,000	76,207
R2023	On	02/05/2019	Bond Future	8.46	Call			2,236.48000	2.23648	2,368,430	3.68	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			0.00000	0.00000	0,000	3.68	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			2,173.24000	2.17324	2,305,190	3.64	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			0.00000	0.00000	0,000	3.64	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			2,204.86000	2.20486	2,336,810	3.66	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			0.00000	0.00000	0,000	3.66	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,487.39000	3.48739	3,613,890	3.81	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			33.65000	0.03365	26,170	3.81	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,515.49000	3.51549	3,642,220	3.81	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			32.42000	0.03242	25,170	3.81	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,459.32000	3.45932	3,585,590	3.81	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			34.91000	0.03491	27,200	3.81	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,279.20000	1.27920	1,355,280	3.27	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			703.57000	0.70357	643,160	3.27	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,241.66000	1.24166	1,316,530	3.26	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			722.83000	0.72283	661,210	3.26	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,260.52000	1.26052	1,335,990	3.26	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			713.29000	0.71329	652,270	3.26	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			1,419.02000	1.41902	1,331,590	2.82	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			734.92000	0.73492	787,050	2.83	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			1,404.78000	1.40478	1,317,910	2.83	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			709.39000	0.70939	760,390	2.81	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			1,433.03000	1.43303	1,345,030	2.81	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			722.27000	0.72227	773,840	2.82	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												614,596,080.00	6,000	76,207
R2030	On	02/05/2019	Bond Future			9.10313	94.64156	9.12396	94.50791		8.49	77,416,796.08	818	33,886
R2030	On	01/08/2019	Bond Future			9.16846	92.36251	9.19003	92.22680		8.94	147,225,840.94	1,594	44,208
R2030	On	07/11/2019	Bond Future			9.22277	94.25758	9.24517	94.11930		8.89	0.00	0	0
R2030	On	06/02/2020	Bond Future			9.26841	92.09722	9.29164	91.95641		9.66	0.00	0	0
Total R2030 Future												224,642,637.02	2,412	78,094
R2030	On	02/05/2019	Bond Future	10.20	Call			6,566.33000	6.56633	6,699,980	10.00	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			0.00000	0.00000	0,000	10.00	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	02/05/2019	Bond Future	9.41	Call			1,831.19000	1.83119	1,944,530	9.07	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			21.74000	0.02174	1,430	9.07	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,712.59000	1.71259	1,820,420	9.03	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			28.11000	0.02811	2,290	9.03	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			1,486.59000	1.48659	1,326,730	8.38	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			36.05000	0.03605	9,840	8.38	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			1,771.73000	1.77173	1,882,450	9.05	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			24.74000	0.02474	1,810	9.05	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Put			3,303.95000	3.30395	3,183,710	8.39	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			612.68000	0.61268	628,150	8.39	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			642.89000	0.64289	590,180	9.50	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.27	Put			1,456.41000	1.45641	1,370,880	8.96	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			405.25000	0.40525	366,790	9.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,744.26000	4.74426	4,840,400	9.85	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,555.84000	1.55584	1,596,390	8.84	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	8.35	Put			5,623.59000	5.62359	5,490,130	7.90	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			136.15000	0.13615	138,400	7.90	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.69	Call			3,715.46000	3.71546	3,798,460	9.50	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,794.75000	4.79475	4,891,450	9.87	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			413.53000	0.41353	374,520	9.87	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			1,957.27000	1.95727	2,007,450	8.96	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			3,668.43000	3.66843	3,750,730	9.48	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			655.96000	0.65596	602,550	9.48	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.92	Call			4,845.34000	4.84534	4,942,590	9.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			3,795.03000	3.79503	3,670,190	8.25	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			447.71000	0.44771	458,580	8.25	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			1,807.91000	1.80791	1,712,750	8.84	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			421.97000	0.42197	382,400	9.85	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Put			1,595.72000	1.59572	1,506,130	8.91	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Call			1,783.85000	1.78385	1,829,970	8.91	0.00	0	5,400
R2030	On	07/11/2019	Bond Future	9.48	Put			1,832.31000	1.83231	1,759,550	9.12	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,303.21000	3.30321	3,369,270	9.13	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,809.59000	1.80959	1,737,370	9.13	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,228.08000	3.22808	3,293,060	9.11	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			1,855.26000	1.85526	1,781,960	9.11	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,265.55000	3.26555	3,331,070	9.12	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,673.84000	2.67384	2,724,190	9.55	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			3,598.20000	3.59820	3,507,740	9.55	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,704.26000	2.70426	2,755,020	9.56	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			3,567.28000	3.56728	3,477,230	9.56	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,734.51000	2.73451	2,785,700	9.57	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
R2030	On	06/02/2020	Bond Future	9.16	Put			3,536.25000	3.53625	3,446,630	9.57	0.00	0	0
Total R2030 Option												0.00	0	34,050
Total For R2030												224,642,637.02	2,412	112,144
R2032	On	02/05/2019	Bond Future			9.33300	92.79269	9.35378	92.64752		9.77	106,711,593.50	1,150	19,990
R2032	On	01/08/2019	Bond Future			9.39621	94.48475	9.41766	94.33727		9.70	85,414,214.00	904	41,175
R2032	On	07/11/2019	Bond Future			9.45601	92.26074	9.47823	92.11049		10.12	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.50592	94.07098	9.52890	93.91790		10.76	0.00	0	0
Total R2032 Future												192,125,807.50	2,054	61,165
R2032	On	02/05/2019	Bond Future	9.62	Call			1,867.58000	1.86758	1,980,290	10.38	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			35.73000	0.03573	3,270	10.38	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,931.33000	1.93133	2,047,460	10.40	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			31.67000	0.03167	2,630	10.40	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,804.20000	1.80420	1,913,190	10.36	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			40.24000	0.04024	4,060	10.36	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			5,033.69000	5.03369	5,135,170	10.63	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			509.86000	0.50986	463,860	10.63	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,087.83000	5.08783	5,189,930	10.65	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			500.05000	0.50005	454,670	10.65	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,979.54000	4.97954	5,080,410	10.61	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			519.73000	0.51973	473,120	10.61	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,595.31000	3.59531	3,665,950	10.34	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			2,048.29000	2.04829	1,968,680	10.34	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,635.86000	3.63586	3,707,090	10.35	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,022.91000	2.02291	1,943,890	10.35	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,554.70000	3.55470	3,624,770	10.33	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,073.67000	2.07367	1,993,490	10.33	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			3,109.68000	3.10968	3,164,630	10.67	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			4,040.40000	4.04040	3,942,270	10.67	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			3,142.09000	3.14209	3,197,490	10.68	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			4,005.37000	4.00537	3,907,690	10.68	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			3,077.45000	3.07745	3,131,950	10.66	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			4,075.68000	4.07568	3,977,100	10.66	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												192,125,807.50	2,054	61,165
R2035	On	02/05/2019	Bond Future			9.56303	96.06326	9.57882	95.94116		10.54	52,258,413.44	544	48,610
R2035	On	01/08/2019	Bond Future			9.62742	97.81495	9.64368	97.69101		10.48	156,992,994.75	1,605	54,560
R2035	On	07/11/2019	Bond Future			9.69199	95.31640	9.70879	95.19021		10.99	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.74910	97.18640	9.76645	97.05785		11.72	0.00	0	0
Total R2035 Future												209,251,408.19	2,149	103,170
R2035	On	02/05/2019	Bond Future	9.73	Put			141.74000	0.14174	37,990	10.90	0.00	0	0

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	02/05/2019	Bond Future	9.74	Call			1,361.19000	1.36119	1,387,170	10.92	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			128.09000	0.12809	31,970	10.92	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,424.33000	1.42433	1,457,700	10.93	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			115.51000	0.11551	26,780	10.93	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,299.03000	1.29903	1,317,380	10.90	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			778.73000	0.77873	724,660	11.73	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,077.29000	5.07729	5,147,770	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			764.73000	0.76473	711,270	11.75	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,134.66000	5.13466	5,205,750	11.77	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			751.12000	0.75112	698,270	11.77	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,020.22000	5.02022	5,090,090	11.73	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,703.97000	3.70397	3,753,950	11.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			2,505.67000	2.50567	2,429,460	11.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,747.26000	3.74726	3,797,730	11.14	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,475.38000	2.47538	2,399,660	11.14	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,790.77000	3.79077	3,841,740	11.15	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,445.39000	2.44539	2,370,170	11.15	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			3,370.80000	3.37080	3,410,430	11.59	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			4,690.30000	4.69030	4,601,380	11.59	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			3,406.26000	3.40626	3,446,250	11.59	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			4,650.25000	4.65025	4,561,690	11.59	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,441.57000	3.44157	3,481,930	11.60	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			4,610.14000	4.61014	4,521,950	11.60	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												209,251,408.19	2,149	103,170
R2037	On	02/05/2019	Bond Future			9.65321	92.52730	9.67405	92.36517		11.10	56,626,707.60	612	38,965
R2037	On	01/08/2019	Bond Future			9.72163	89.95940	9.74310	89.79469		11.57	18,351,717.60	204	46,484
R2037	On	07/11/2019	Bond Future			9.78168	91.80524	9.80385	91.63731		11.60	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.83400	89.34620	9.85684	89.17523		12.98	0.00	0	0
Total R2037 Future												74,978,425.20	816	85,449
R2037	On	02/05/2019	Bond Future	9.79	Put			211.08000	0.21108	67,530	11.60	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			1,163.24000	1.16324	1,190,550	11.62	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			192.77000	0.19277	57,950	11.62	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,222.62000	1.22262	1,258,520	11.65	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			175.78000	0.17578	49,550	11.65	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,105.08000	1.10508	1,123,660	11.60	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,894.46000	4.89446	4,996,390	12.56	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			778.01000	0.77801	715,230	12.56	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,951.47000	4.95147	5,054,160	12.58	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			763.76000	0.76376	701,740	12.58	0.00	0	0

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	01/08/2019	Bond Future	10.29	Call			4,837.48000	4.83748	4,938,650	12.54	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			792.37000	0.79237	728,830	12.54	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,762.88000	3.76288	3,836,370	11.84	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,593.46000	2.59346	2,499,020	11.84	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,806.31000	3.80631	3,880,440	11.86	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,562.79000	2.56279	2,468,990	11.86	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,719.67000	3.71967	3,792,510	11.83	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,624.44000	2.62444	2,529,350	11.83	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			3,425.33000	3.42533	3,484,530	12.90	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			4,838.63000	4.83863	4,726,860	12.90	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3,460.92000	3.46092	3,520,610	12.91	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			4,797.73000	4.79773	4,686,450	12.91	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			3,389.92000	3.38992	3,448,640	12.89	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			4,879.81000	4.87981	4,767,560	12.89	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												74,978,425.20	816	85,449
R2040	On	02/05/2019	Bond Future			9.74320	95.79322	9.75903	95.66080		11.50	90,237,213.24	942	13,655
R2040	On	01/08/2019	Bond Future			9.81157	93.03457	9.82786	92.90013		12.01	29,212,854.98	314	28,622
R2040	On	07/11/2019	Bond Future			9.87191	94.94350	9.88870	94.80659		12.05	0.00	0	0
R2040	On	06/02/2020	Bond Future			9.92466	92.29552	9.94196	92.15601		13.54	0.00	0	0
Total R2040 Future												119,450,068.22	1,256	42,277
R2040	On	02/05/2019	Bond Future	9.88	Put			204.17000	0.20417	66,630	11.72	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Put			1,467.28000	1.46728	1,263,250	11.25	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			123.28000	0.12328	51,670	11.25	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	10.15	Put			8.46000	0.00846	0,230	12.28	0.00	0	880
R2040	On	02/05/2019	Bond Future	10.15	Call			3,186.01000	3.18601	3,310,200	12.28	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.65	Put			1,132.60000	1.13260	905,620	11.34	0.00	0	880
R2040	On	02/05/2019	Bond Future	9.90	Call			1,334.31000	1.33431	1,346,670	11.76	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			168.20000	0.16820	48,140	11.76	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			1,206.26000	1.20626	1,201,140	11.72	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.65	Call			214.47000	0.21447	119,910	11.34	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			4.15000	0.00415	0,060	12.40	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,575.52000	3.57552	3,703,850	12.40	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.89	Call			1,269.65000	1.26965	1,273,330	11.74	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			185.49000	0.18549	56,750	11.74	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			870.42000	0.87042	810,750	13.22	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,128.47000	5.12847	5,201,890	13.18	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			902.31000	0.90231	841,290	13.18	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			5,188.76000	5.18876	5,262,860	13.20	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			886.15000	0.88615	825,810	13.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/08/2019	Bond Future	10.38	Call			5,249.36000	5.24936	5,324,130	13.22	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,104.65000	4.10465	4,158,220	12.45	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			2,805.63000	2.80563	2,722,290	12.45	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			4,009.51000	4.00951	4,062,070	12.41	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			2,869.97000	2.86997	2,785,620	12.41	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			4,056.98000	4.05698	4,110,040	12.43	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			2,837.64000	2.83764	2,753,790	12.43	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			3,658.60000	3.65860	3,701,690	13.30	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			5,142.84000	5.14284	5,046,420	13.30	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			3,582.32000	3.58232	3,624,630	13.28	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			5,232.00000	5.23200	5,134,800	13.28	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			3,620.53000	3.62053	3,663,220	13.29	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			5,187.43000	5.18743	5,090,610	13.29	0.00	0	0
Total R2040 Option												0.00	0	4,060
Total For R2040												119,450,068.22	1,256	46,337
R2044	On	02/05/2019	Bond Future			9.76307	92.89984	9.77886	92.76508		12.09	306,569,472.00	3,300	9,820
R2044	On	01/08/2019	Bond Future			9.82850	90.21362	9.84474	90.07675		12.64	297,704,946.00	3,300	37,671
R2044	On	07/11/2019	Bond Future			9.88619	92.06468	9.90292	91.92523		12.71	0.00	0	0
R2044	On	06/02/2020	Bond Future			9.93654	89.48551	9.95376	89.34342		14.31	0.00	0	0
Total R2044 Future												604,274,418.00	6,600	47,491
R2044	On	02/05/2019	Bond Future	9.91	Call			1,296.34000	1.29634	1,299,420	12.38	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			189.95000	0.18995	58,270	12.38	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			1,362.13000	1.36213	1,374,040	12.40	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			172.31000	0.17231	49,460	12.40	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			1,231.82000	1.23182	1,225,940	12.36	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			209.00000	0.20900	68,360	12.36	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			4,985.96000	4.98596	4,854,970	11.93	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			5,306.79000	5.30679	5,382,140	13.94	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			906.69000	0.90669	845,170	13.94	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,367.94000	5.36794	5,443,970	13.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			890.56000	0.89056	829,720	13.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,245.65000	5.24565	5,320,320	13.92	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			746.24000	0.74624	752,120	11.93	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,308.48000	2.30848	2,206,700	12.82	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,436.76000	2.43676	2,471,850	12.82	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,176.90000	6.17690	6,261,330	14.29	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			922.96000	0.92296	860,760	13.92	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			705.48000	0.70548	653,040	14.29	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			4,181.97000	4.18197	4,236,260	13.15	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,890.12000	2.89012	2,804,960	13.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/11/2019	Bond Future	10.07	Call			4,230.64000	4.23064	4,285,460	13.17	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			2,857.60000	2.85760	2,772,970	13.17	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,133.77000	4.13377	4,187,550	13.13	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			2,923.23000	2.92323	2,837,560	13.13	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			5,330.33000	5.33033	5,231,690	14.06	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Call			3,748.55000	3.74855	3,792,390	14.07	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			5,284.55000	5.28455	5,186,300	14.07	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			3,787.49000	3.78749	3,831,740	14.08	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			5,238.77000	5.23877	5,140,930	14.08	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			3,709.48000	3.70948	3,752,930	14.06	0.00	0	0
Total R2044 Option												0.00	0	300
Total For R2044												604,274,418.00	6,600	47,791
R2048	On	02/05/2019	Bond Future			9.70770	92.36981	9.72841	92.18666		12.52	308,422,795.59	3,339	30,283
R2048	On	01/08/2019	Bond Future			9.76523	94.05417	9.78652	93.86799		12.50	225,165,682.98	2,394	102,933
R2048	On	07/11/2019	Bond Future			9.82279	91.54194	9.84473	91.35218		13.18	0.00	0	0
R2048	On	06/02/2020	Bond Future			9.87357	93.33793	9.89615	93.14459		14.16	0.00	0	0
Total R2048 Future												533,588,478.57	5,733	133,216
R2048	On	02/05/2019	Bond Future	9.90	Call			1,619.13000	1.61913	1,702,120	12.80	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			126.11000	0.12611	25,950	12.80	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			1,692.05000	1.69205	1,783,390	12.82	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			113.35000	0.11335	21,540	12.82	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			1,547.27000	1.54727	1,621,490	12.78	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			140.08000	0.14008	31,150	12.78	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			5,510.10000	5.51010	5,624,690	13.66	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			895.58000	0.89558	823,990	13.66	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,573.53000	5.57353	5,688,970	13.68	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			879.48000	0.87948	808,740	13.68	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,637.12000	5.63712	5,753,400	13.70	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			863.66000	0.86366	793,760	13.70	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,375.19000	4.37519	4,459,880	13.56	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			2,883.97000	2.88397	2,778,900	13.56	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			4,426.06000	4.42606	4,511,440	13.58	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			2,851.07000	2.85107	2,746,690	13.58	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			4,324.80000	4.32480	4,408,780	13.54	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			2,917.50000	2.91750	2,811,720	13.54	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			5,485.95000	5.48595	5,360,250	14.13	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			3,877.03000	3.87703	3,943,570	14.11	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			5,581.21000	5.58121	5,454,410	14.11	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			3,917.31000	3.91731	3,984,400	14.12	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			5,533.25000	5.53325	5,407,000	14.12	0.00	0	0

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 06/02/2020 Bond Future	9.72	Call			3,958.11000	3.95811	4,025,750	14.13	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									533,588,478.57	5,733	133,216
R207 On 02/05/2019 Bond Future			6.32248	102.84705	6.31937	102.84913		0.19	0.00	0	2,550
R207 On 01/08/2019 Bond Future			5.66950	101.08146	5.66372	101.08399		0.17	0.00	0	4,483
R207 On 07/11/2019 Bond Future			2.59789	103.15511	2.58218	103.15793		0.07	0.00	0	0
Total R207 Future									0.00	0	7,033
R207 On 02/05/2019 Bond Future	7.62	Call			866.46000	0.86646	864,380	0.37	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.00000	0.00000	0,000	0.37	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			873.07000	0.87307	870,990	0.37	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.00000	0.00000	0,000	0.37	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			859.84000	0.85984	857,760	0.37	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.00000	0.00000	0,000	0.37	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			728.33000	0.72833	725,800	0.28	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.00000	0.00000	0,000	0.28	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			732.64000	0.73264	730,110	0.28	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Put			0.00000	0.00000	0,000	0.28	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Call			724.01000	0.72401	721,480	0.28	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Put			0.00000	0.00000	0,000	0.28	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Call			4.03000	0.00403	3,620	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Put			96.34000	0.09634	98,750	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Call			4.23000	0.00423	3,810	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Put			94.74000	0.09474	97,140	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Call			3.83000	0.00383	3,440	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Put			97.95000	0.09795	100,380	0.10	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	7,033
R208 On 02/05/2019 Bond Future			6.80273	100.58084	6.82232	100.54649		0.78	0.00	0	5,142
R208 On 01/08/2019 Bond Future			6.70711	102.41489	6.72957	102.38030		0.85	0.00	0	10,859
R208 On 07/11/2019 Bond Future			6.49900	101.11019	6.52583	101.07515		0.91	0.00	0	0
R208 On 06/02/2020 Bond Future			6.16387	103.09379	6.19664	103.05822		0.85	0.00	0	0
Total R208 Future									0.00	0	16,001
R208 On 02/05/2019 Bond Future	8.03	Put			0.00000	0.00000	0,000	1.51	0.00	0	0
R208 On 02/05/2019 Bond Future	8.04	Call			2,105.33000	2.10533	2,139,680	1.51	0.00	0	0
R208 On 02/05/2019 Bond Future	8.04	Put			0.00000	0.00000	0,000	1.51	0.00	0	0
R208 On 02/05/2019 Bond Future	8.02	Call			2,071.22000	2.07122	2,105,570	1.51	0.00	0	0
R208 On 02/05/2019 Bond Future	8.02	Put			0.00000	0.00000	0,000	1.51	0.00	0	0
R208 On 02/05/2019 Bond Future	8.03	Call			2,088.28000	2.08828	2,122,630	1.51	0.00	0	0
R208 On 01/08/2019 Bond Future	8.15	Call			2,156.10000	2.15610	2,190,520	1.48	0.00	0	0
R208 On 01/08/2019 Bond Future	8.15	Put			0.61000	0.00061	0,440	1.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/08/2019	Bond Future	8.16	Call			2,171.01000	2.17101	2,205,440	1.48	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.57000	0.00057	0,410	1.48	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,185.92000	2.18592	2,220,370	1.48	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			0.53000	0.00053	0,390	1.48	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			547.01000	0.54701	569,650	1.05	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			150.88000	0.15088	138,480	1.05	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			557.34000	0.55734	580,150	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			148.23000	0.14823	136,000	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			536.48000	0.53648	558,940	1.05	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			153.34000	0.15334	140,760	1.05	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			267.74000	0.26774	282,970	0.83	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			340.09000	0.34009	319,750	0.83	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			273.13000	0.27313	288,560	0.83	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			334.62000	0.33462	314,480	0.83	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			262.04000	0.26204	277,070	0.83	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			345.26000	0.34526	324,720	0.83	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	16,001
R209	On	02/05/2019	Bond Future			9.51271	73.45391	9.53342	73.31695		11.84	74,629,172.56	1,016	25,464
R209	On	01/08/2019	Bond Future			9.57016	74.79327	9.59144	74.65410		11.92	52,654,462.08	704	87,981
R209	On	07/11/2019	Bond Future			9.62480	73.17439	9.64673	73.03256		12.46	0.00	0	0
R209	On	06/02/2020	Bond Future			9.67061	74.61009	9.69318	74.46553		13.27	0.00	0	0
Total R209 Future												127,283,634.64	1,720	113,445
R209	On	02/05/2019	Bond Future	10.50	Call			5,993.87000	5.99387	6,130,830	13.95	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			0.00000	0.00000	0,000	13.95	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			7,199.02000	7.19902	7,335,980	13.95	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			0.00000	0.00000	0,000	13.95	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			4.66000	0.00466	0,080	12.76	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			2,681.43000	2.68143	2,813,810	12.76	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,084.79000	1.08479	1,127,560	12.16	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			126.10000	0.12610	31,910	12.16	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			1,299.38000	1.29938	1,117,770	11.60	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			73.20000	0.07320	28,550	11.60	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,137.44000	1.13744	1,187,210	12.18	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			114.02000	0.11402	26,830	12.18	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,190.95000	1.19095	1,247,480	12.19	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			102.89000	0.10289	22,460	12.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			5,759.33000	5.75933	5,861,370	13.89	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			396.05000	0.39605	358,920	13.89	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			4,211.57000	4.21157	4,296,230	13.17	0.00	0	0

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	01/08/2019	Bond Future	10.15	Put			693.51000	0.69351	639,000	13.17	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,943.13000	2.94313	2,826,780	11.64	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			669.02000	0.66902	615,790	13.22	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			1,002.90000	1.00290	1,025,720	11.64	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			1,289.55000	1.28955	1,210,020	12.40	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,633.21000	2.63321	2,692,850	12.40	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			4,259.90000	4.25990	4,345,200	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			681.16000	0.68116	627,290	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,308.37000	4.30837	4,394,310	13.22	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,241.97000	3.24197	3,303,420	12.88	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,261.84000	2.26184	2,181,460	12.88	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,280.12000	3.28012	3,342,080	12.90	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,236.72000	2.23672	2,156,850	12.90	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,318.23000	3.31823	3,380,720	12.92	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,211.64000	2.21164	2,132,300	12.92	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,861.14000	2.86114	2,910,900	13.02	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			4,112.11000	4.11211	4,017,310	13.02	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,891.37000	2.89137	2,941,550	13.03	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			4,076.82000	4.07682	3,982,440	13.03	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,921.76000	2.92176	2,972,350	13.04	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			4,041.78000	4.04178	3,947,810	13.04	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												127,283,634.64	1,720	149,965
R210	On	02/05/2019	Bond Future			188.68949	188.68949	188.66106	188.66106			0.00	0	1,611
R210	On	01/08/2019	Bond Future			192.17717	192.17717	192.14900	192.14900			0.00	0	3,142
R210	On	07/11/2019	Bond Future			193.56879	193.56879	193.54060	193.54060			0.00	0	0
R210	On	06/02/2020	Bond Future			197.40991	197.40991	197.38124	197.38124			0.00	0	0
Total R210 Future												0.00	0	4,753
Total For R210												0.00	0	4,753
R212	On	02/05/2019	Bond Future			158.20395	158.20395	158.18197	158.18197			0.00	0	3,722
R212	On	01/08/2019	Bond Future			158.94046	158.94046	158.91864	158.91864			0.00	0	6,690
R212	On	07/11/2019	Bond Future			162.24148	162.24148	162.21963	162.21963			0.00	0	0
R212	On	06/02/2020	Bond Future			163.22129	163.22129	163.19919	163.19919			0.00	0	0
Total R212 Future												0.00	0	10,412
Total For R212												0.00	0	10,412
R213	On	02/05/2019	Bond Future			9.22282	85.47958	9.24356	85.34836		9.37	0.00	0	14,434
R213	On	01/08/2019	Bond Future			9.28178	87.03828	9.30319	86.90498		9.51	0.00	0	17,140
R213	On	07/11/2019	Bond Future			9.34009	85.27040	9.36227	85.13459		9.87	0.00	0	0
R213	On	06/02/2020	Bond Future			9.39077	86.94328	9.41373	86.80491		10.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Future												0.00	0	31,574
R213	On	02/05/2019	Bond Future	9.49	Call			1,571.72000	1.57172	1,672,760	9.69	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			33.36000	0.03336	3,180	9.69	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			1,629.30000	1.62930	1,733,720	9.70	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			29.32000	0.02932	2,520	9.70	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,514.55000	1.51455	1,611,900	9.67	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			37.88000	0.03788	4,010	9.67	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			4,607.80000	4.60780	4,698,670	10.64	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			477.89000	0.47789	435,460	10.64	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			4,656.88000	4.65688	4,748,310	10.66	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			468.88000	0.46888	427,010	10.66	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			4,558.95000	4.55895	4,649,250	10.62	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			487.19000	0.48719	444,190	10.62	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,283.72000	3.28372	3,346,780	10.30	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			1,906.16000	1.90616	1,833,410	10.30	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,321.81000	3.32181	3,385,370	10.32	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			1,884.46000	1.88446	1,812,210	10.32	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,246.03000	3.24603	3,308,590	10.29	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			1,928.33000	1.92833	1,855,080	10.29	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			2,643.56000	2.64356	2,692,900	10.02	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			3,575.81000	3.57581	3,486,780	10.02	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,673.86000	2.67386	2,723,610	10.03	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			3,545.05000	3.54505	3,456,430	10.03	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,704.33000	2.70433	2,754,490	10.05	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			3,514.52000	3.51452	3,426,310	10.05	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	31,574
R214	On	02/05/2019	Bond Future			9.72274	72.21477	9.73845	72.10681		12.88	938,792.01	13	6,069
R214	On	01/08/2019	Bond Future			9.78102	73.53162	9.79714	73.42200		12.84	955,911.06	13	10,582
R214	On	07/11/2019	Bond Future			9.83945	71.74055	9.85605	71.62883		13.47	0.00	0	0
R214	On	06/02/2020	Bond Future			9.89106	73.14799	9.90813	73.03420		14.38	0.00	0	0
Total R214 Future												1,894,703.07	26	16,651
R214	On	02/05/2019	Bond Future	9.86	Call			1,002.33000	1.00233	993,220	13.09	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			175.81000	0.17581	58,740	13.09	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,054.01000	1.05401	1,052,090	13.11	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			160.18000	0.16018	50,300	13.11	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			951.69000	0.95169	935,370	13.07	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			192.59000	0.19259	68,310	13.07	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,251.88000	4.25188	4,310,350	14.01	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			775.58000	0.77558	724,430	14.01	0.00	0	0

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	01/08/2019	Bond Future	10.34	Call			4,301.20000	4.30120	4,360,210	14.04	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			762.30000	0.76230	711,690	14.04	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,202.81000	4.20281	4,260,740	13.99	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			789.20000	0.78920	737,510	13.99	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,407.13000	3.40713	3,450,000	13.83	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,384.31000	2.38431	2,315,460	13.83	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,446.34000	3.44634	3,489,630	13.85	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,357.90000	2.35790	2,289,470	13.85	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,368.09000	3.36809	3,410,560	13.81	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,410.98000	2.41098	2,341,730	13.81	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			3,129.53000	3.12953	3,163,970	14.35	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			4,399.98000	4.39998	4,320,630	14.35	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			3,161.01000	3.16101	3,195,760	14.36	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			4,363.02000	4.36302	4,283,980	14.36	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			3,097.94000	3.09794	3,132,070	14.34	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			4,436.93000	4.43693	4,357,270	14.34	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												1,894,703.07	26	16,651
Total for Bond												4,688,546,872.62	46,217	1,240,663
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
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
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/05/2019 GOVI			657.09200	657.09200	655.93800	655.93800				0.00	0	86

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	01/08/2019	GOVI			669.07100	669.07100	667.90400	667.90400			0.00	0	436
GOVI	On	07/11/2019	GOVI			682.79100	682.79100	681.60400	681.60400			0.00	0	0
GOVI	On	06/02/2020	GOVI			696.18000	696.18000	694.97300	694.97300			0.00	0	0
Total GOVI Future												0.00	0	522
GOVI	On	02/05/2019	GOVI	647.86	Call			80,780.00000	8.07800	92,320,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.86	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Call			80,680.00000	8.06800	92,220,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Call			80,580.00000	8.05800	92,120,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Call			292,240.00000	29.22400	303,910,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Call			292,140.00000	29.21400	303,810,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Call			292,340.00000	29.23400	304,010,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.91	Call			86,940.00000	8.69400	98,810,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.92	Call			86,840.00000	8.68400	98,710,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.92	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.90	Call			87,040.00000	8.70400	98,910,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Put			81,670.00000	8.16700	69,600,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Put			81,770.00000	8.17700	69,700,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Put			81,570.00000	8.15700	69,500,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	522
Total for GOVI												0.00	0	522
AL37	On	02/05/2019	Index Future			632.54000	632.54000	631.61200	631.61200			0.00	0	0
AL37	On	01/08/2019	Index Future			644.07100	644.07100	643.13400	643.13400			0.00	0	0
AL37	On	07/11/2019	Index Future			657.27800	657.27800	656.32600	656.32600			0.00	0	0
AL37	On	06/02/2020	Index Future			670.16700	670.16700	669.19900	669.19900			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/05/2019	Index Future			734.45400	734.45400	733.16100	733.16100			0.00	0	0
AL7T	On	01/08/2019	Index Future			747.84300	747.84300	746.53600	746.53600			0.00	0	0
AL7T	On	07/11/2019	Index Future			763.17800	763.17800	761.84900	761.84900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T On 06/02/2020 Index Future			778.14400	778.14400	776.79200	776.79200				0.00	0	0
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 02/05/2019 Index Future			663.61800	663.61800	662.49700	662.49700				6,636,180.00	1	2
ALBI On 01/08/2019 Index Future			675.71600	675.71600	674.58300	674.58300				6,757,160.00	1	975
ALBI On 07/11/2019 Index Future			689.57200	689.57200	688.42100	688.42100				0.00	0	0
ALBI On 06/02/2020 Index Future			703.09400	703.09400	701.92300	701.92300				0.00	0	0
Total ALBI Future										13,393,340.00	2	977
Total For ALBI										13,393,340.00	2	977
IGOV On 02/05/2019 Index Future			260.63500	260.63500	260.45300	260.45300				0.00	0	33
IGOV On 01/08/2019 Index Future			265.45200	265.45200	265.26900	265.26900				0.00	0	800
IGOV On 07/11/2019 Index Future			270.96400	270.96400	270.77800	270.77800				0.00	0	219
IGOV On 06/02/2020 Index Future			276.33900	276.33900	276.15200	276.15200				0.00	0	0
Total IGOV Future										0.00	0	1,052
Total For IGOV										0.00	0	1,052
Total for Index										13,393,340.00	2	2,029
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000				0.00	0	0
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000				0.00	0	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000				0.00	0	0
Total Jibar Future										0.00	0	0
Total For JIBAR FUTURE										0.00	0	0
Total for Jibar										0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.38000	96.38000	96.47000	96.47000				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 :										4,701,940,212.62	46,219	1,243,265
AA06 On 15/04/2021 Spot Bond				99.80018		99.77443				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.60500	102.01667	8.62500	101.95755				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	105.62400	10.00000	105.59600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.92442	10.84000	104.89383				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.81254	11.37000	101.78194				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.92022	11.81000	101.88845				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	29.59489	100.00000	29.52867				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	27.45180	100.00000	27.39036				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100				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			4.60000	281.04156	4.60000	280.93178		276,000,000,000.00		60,000,000	30,000,000	
Total ABCPI3 SPOT								276,000,000,000.00		60,000,000	30,000,000	
Total For ABCPI3								276,000,000,000.00		60,000,000	30,000,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.86178		101.83900				0.00	0	1,000,000,000
Total ABFN08 SPOT										0.00	0	1,000,000,000
Total For ABFN08										0.00	0	1,000,000,000
ABFN08 On 17/03/2026 Spot Bond				101.25506		101.22943				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.06047		100.11198				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				102.39248		102.37039				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				103.17128		103.14773				0.00	1,000,000,000	1,050,000,000
Total ABFN14 SPOT										0.00	1,000,000,000	1,050,000,000
Total For ABFN14										0.00	1,000,000,000	1,050,000,000
ABFN1: On 11/11/2020 Spot Bond				100.34613		100.32421				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				100.98129		100.95805				0.00	0	40,000,000
Total ABFN16 SPOT										0.00	0	40,000,000
Total For ABFN16										0.00	0	40,000,000
ABFN1: On 17/05/2019 Spot Bond				101.74867		101.72556				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				102.68616		102.66024				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				101.86689		101.84456				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				102.82049		102.79685				0.00	2,500,000,000	2,500,000,000
Total ABFN21 SPOT										0.00	2,500,000,000	2,500,000,000
Total For ABFN21										0.00	2,500,000,000	2,500,000,000
ABFN2: On 30/05/2024 Spot Bond				103.62362		103.59777				0.00	0	20,000,000
Total ABFN22 SPOT										0.00	0	20,000,000
Total For ABFN22										0.00	0	20,000,000
ABFN2: On 25/05/2027 Spot Bond				104.07277		104.04365				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				100.60578		100.58204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN24 On 17/10/2024 Spot Bond				100.38972		100.36410				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN25 On 17/10/2029 Spot Bond				100.40680		102.35575				0.00	1,760,000,000	880,000,000
Total ABFN26 SPOT										0.00	1,760,000,000	880,000,000
Total For ABFN26										0.00	1,760,000,000	880,000,000
ABFN26 On 29/08/2021 Spot Bond				101.45467		101.43200				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN27 On 29/08/2023 Spot Bond				101.49827		101.47491				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN28 On 29/08/2025 Spot Bond				102.00579		101.98161				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN29 On 29/08/2028 Spot Bond				101.86895		101.84420				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN30 On 15/11/2021 Spot Bond				101.74924		101.72674				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN31 On 15/11/2023 Spot Bond				101.80180		101.77861				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN32 On 15/11/2024 Spot Bond				101.81226		101.78893				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN33 On 07/02/2022 Spot Bond				99.27937		99.25749				0.00	0	1,000,000,000
Total ABFN34 SPOT										0.00	0	1,000,000,000
Total For ABFN34										0.00	0	1,000,000,000
ABFN34 On 07/02/2024 Spot Bond				99.91234		99.89029				0.00	0	1,500,000,000
Total ABFN35 SPOT										0.00	0	1,500,000,000
Total For ABFN35										0.00	0	1,500,000,000
ABFN35 On 07/02/2026 Spot Bond				100.11323		100.09069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond				99.90850		99.88553				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				100.22928		100.20480				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				103.41300		103.39038				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				101.99756		101.97065				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				99.68988		99.65800				0.00	0	30,000,000
Total ABK12 SPOT										0.00	0	30,000,000
Total For ABK12										0.00	0	30,000,000
ABK6 On 05/06/2020 Spot Bond				101.56671		101.54000				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				101.51182		101.48655				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.94605		100.91835				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				101.85181		101.82628				0.00	0	40,000,000
Total ABK9 SPOT										0.00	0	40,000,000
Total For ABK9										0.00	0	40,000,000
ABKI02 On 05/06/2020 Spot Bond			5.75000	146.72769	5.75000	146.66585				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	52.70424	100.00000	52.57299				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.30000	127.46496	6.30000	127.40949				0.00	0	113,000,000

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 ABKI03 SPOT									0.00	0	113,000,000
Total For ABKI03									0.00	0	113,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	19.43011	100.00000	19.38196			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.47000	119.52799	8.47000	119.46930			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	9.63092	100.00000	9.60718			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				92.51124		92.46219			0.00	0	30,000,000
Total ABKS1 SPOT									0.00	0	30,000,000
Total For ABKS1									0.00	0	30,000,000
ABN05 On 18/04/2021 Spot Bond			3.91000	197.32568	3.91000	197.25238			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			3.77000	128.69523	3.77000	128.64775			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.00000	173.68714	4.00000	173.62222			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			3.63000	223.27609	3.63000	223.19470			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			9.33000	96.34000	9.37000	96.19371			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			9.93000	106.81260	9.96500	106.59637		198,600,000,000.00		20,000,000	10,000,000
Total ABN79 SPOT								198,600,000,000.00		20,000,000	10,000,000
Total For ABN79								198,600,000,000.00		20,000,000	10,000,000
ABN80 On 31/03/2021 Spot Bond			7.98000	98.45929	8.00000	98.40389			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.47500	103.93928	10.51000	103.72917			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.00500	103.11550	8.02500	103.05756			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.78500	105.77738	7.78500	105.75506			0.00	0	115,500,000
Total ABS12 SPOT									0.00	0	115,500,000
Total For ABS12									0.00	0	115,500,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.40037	9.20000	104.37443			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.68500	107.12656	8.70500	107.04822			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			7.81500	101.89135	7.83500	101.84116			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			8.53000	103.47904	8.57000	103.33295			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.21500	105.46534	9.25000	105.26440			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.38500	106.99387	9.42000	106.75520			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.69000	105.12828	8.73000	104.95667			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.81500	103.82747	7.81500	103.80560			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.36000	98.31658	9.39500	98.11254		3,369,600,000,000.00		360,000,000	3,740,000,000
Total ABS7 SPOT								3,369,600,000,000.00		360,000,000	3,740,000,000
Total For ABS7								3,369,600,000,000.00		360,000,000	3,740,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.12426	100.00000	10.10198		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.45000	294.19080	3.45000	294.08499			69,000,000,000.00	20,000,000	10,000,000
Total ABS12 SPOT									69,000,000,000.00	20,000,000	10,000,000
Total For ABS12									69,000,000,000.00	20,000,000	10,000,000
ABS14 On 31/01/2022 Spot Bond			3.00000	156.03073	3.00000	155.97645			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			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				90.65638		90.63805			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09E On 20/12/2025 Spot Bond				89.73641		89.71942			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.93500	102.44722	7.93500	102.42535			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				237.09188		237.09188			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12E On 20/09/2021 Spot Bond				237.09858		237.09858			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12C On 20/09/2021 Spot Bond				101.13408		101.10782			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				101.13768		101.11133				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.57000	103.73094	8.57000	103.70686				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.13430		101.10804				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.07476		101.04986				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.26396		101.24010				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.12814		101.10201				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				101.68538		101.65988				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				101.15776		101.13095				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				101.16144		101.13454				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				101.16144		101.13454				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				101.18167		101.15431				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				101.18167		101.15431				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				161.02970		161.02970				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				164.00742		164.00742				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				97.50331		97.47147				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				101.12341		101.09738				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				99.75836		99.73369				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.17745		100.03417				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				101.11862		101.09271				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				101.10078		101.07528				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				101.86703		101.84326				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				102.19911		102.17409				0.00	0	26,000,000
Total AECI02 SPOT										0.00	0	26,000,000
Total For AECI02										0.00	0	26,000,000
AECI03 On 21/11/2022 Spot Bond				101.69418		101.66994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond				101.70386		101.67948				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				101.68972		101.66332				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				100.60645		100.57900				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond				102.47261		102.43834				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond				100.36528		100.33963				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				100.06041		100.03490				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				100.09971		100.07178				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				100.35929		100.33405				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				100.35728		100.33217				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				100.37942		100.35283				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				100.40153		100.37346				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				100.47371		100.44080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond				100.49571		100.46132				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				102.30733		102.28378				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				101.73101		101.70624				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			9.93000	101.67228	9.97000	101.50782				0.00	0	20,000,000
Total AHF5A3 SPOT										0.00	0	20,000,000
Total For AHF5A3										0.00	0	20,000,000
AHF5B: On 21/08/2023 Spot Bond				101.78907		101.76347				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				101.86648		101.83977				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				102.40785		102.37336				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02: On 30/04/2023 Spot Bond			9.27500	107.96739	9.31000	107.82047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.02000	104.86790	9.06000	104.68148			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			10.78000	99.29254	10.80000	99.14077			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.00000	178.09957	4.00000	178.03298		1,512,744,000,000.00		378,186,000	189,093,000
Total AIRL01 SPOT								1,512,744,000,000.00		378,186,000	189,093,000
Total For AIRL01								1,512,744,000,000.00		378,186,000	189,093,000
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.36058		101.33635			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.26118		100.23365			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond				101.66858		101.64296			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				102.33743		102.31124			0.00	0	26,000,000
Total APF06 SPOT									0.00	0	26,000,000
Total For APF06									0.00	0	26,000,000
APF07 On 25/06/2023 Spot Bond				100.99482		100.96868			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				100.22294		100.19654			0.00	86,000,000	43,000,000
Total APF08 SPOT									0.00	86,000,000	43,000,000
Total For APF08									0.00	86,000,000	43,000,000
APF09 On 24/07/2023 Spot Bond				100.22864		100.20162			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
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
AS308L On 14/06/2019 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 AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.88000	241.87400	3.88000	241.78419				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				101.18747		101.16281				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				99.82467		99.79967				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.89500	216.77461	3.89500	216.69403				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.25843		100.23117				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.02350		100.07138				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.07007		100.04674				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				99.90754		99.88429				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				101.26580		101.23650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08(On 20/09/2020 Spot Bond				101.08642		101.06124			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				102.13666		102.11174			0.00	0	15,900,000
Total ASN083 SPOT									0.00	0	15,900,000
Total For ASN083									0.00	0	15,900,000
ASN08: On 03/09/2020 Spot Bond				101.67459		101.64655			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				127.64161		127.77022			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				100.00000		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				100.25313		100.22640			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				99.83392		99.80990			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				86.87947		86.84551			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				101.52808		101.50253			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN11(On 07/03/2021 Spot Bond				101.43652		101.41114			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11(On 10/12/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12: On 20/12/2020 Spot Bond				101.41889		101.38606			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				101.40704		101.37448				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				100.00000		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			3.73000	153.09593	3.73000	153.03963				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				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				102.62458		102.60076				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000		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				82.74059		82.63001				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				99.92314		99.89754				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				99.92778		99.90353				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			3.77500	152.91723	3.77500	152.86080				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				122.20324		122.03776				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				101.56075		101.53465				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.59000	165.92826	4.59000	165.86360				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				99.85434		99.82983				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				101.83924		101.81374				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond				102.02586		101.99931				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 02/12/2019 Spot Bond				101.46292		101.43848				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 On 21/12/2021 Spot Bond				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 ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				101.24354		101.21476				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				101.26197		101.23743				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				100.83005		100.80333				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.28000	104.97066	4.32000	104.33222				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				101.06274		101.03812				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				101.07251		101.04766				0.00	86,000,000	43,000,000
Total ASN203 SPOT										0.00	86,000,000	43,000,000
Total For ASN203										0.00	86,000,000	43,000,000
ASN20: On 20/06/2022 Spot Bond				101.14010		101.11370				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				101.95319		101.92324				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				102.12596		102.09337				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				101.53371		101.50921				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				101.58654		101.56138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	101.52394	8.56000	101.50032				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 09/03/2020 Spot Bond				101.53738		101.51361				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond				101.52432		101.50054				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond				101.24116		101.21243				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				101.06870		101.04393				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 08/08/2019 Spot Bond				99.87497		99.85383				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond				101.92798		101.90312				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				101.83758		101.81175				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				101.78520		101.75966				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				101.31872		101.29253				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				100.98634		100.96042				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				101.11627		101.09041				0.00	172,000,000	86,000,000

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 ASN300 SPOT										0.00	172,000,000	86,000,000
Total For ASN300										0.00	172,000,000	86,000,000
ASN31(On 20/12/2023 Spot Bond				101.31235		101.28198				0.00	86,000,000	93,000,000
Total ASN310 SPOT										0.00	86,000,000	93,000,000
Total For ASN310										0.00	86,000,000	93,000,000
ASN31(On 17/01/2020 Spot Bond				106.10403		106.00607				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31(On 20/01/2021 Spot Bond				101.29043		101.26608				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond				100.07078		100.04721				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond				100.79890		100.77541				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31(On 31/03/2029 Spot Bond			3.89500	94.20585	3.89500	94.17089				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			4.05500	92.89773	4.05500	92.86292				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32(On 20/06/2024 Spot Bond				100.76785		100.74293				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN32(On 20/06/2024 Spot Bond				100.46751		100.44053				0.00	0	26,000,000
Total ASN328 SPOT										0.00	0	26,000,000
Total For ASN328										0.00	0	26,000,000
ASN75(On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				102.18038		102.15699				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			8.22500	105.85208	8.24500	105.79891				0.00	0	1,000,000,000

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 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			8.25500	103.62174	8.27500	103.54755				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.98001	9.30000	100.95506				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				102.50590		102.48059				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				101.35943		101.33709				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.53695		100.51525				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										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				102.67838		102.65328				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				101.72570		101.70054				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				101.38871		101.36507				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				101.37324		101.34071				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				104.92331		104.88928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				102.69466		102.66370				0.00	0	49,629,400
Total BAYA58 SPOT										0.00	0	49,629,400
Total For BAYA58										0.00	0	49,629,400
BAYA60 On 30/06/2020 Spot Bond			11.60500	105.01547	11.62500	104.96137				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				101.07556		101.04111				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond				101.01522		100.98266				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				102.10596		102.07570				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				101.02381		100.99098				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				102.02116		101.99147				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				101.01532		100.98276				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			11.42000	100.22407	11.46000	100.06893				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond				100.95941		100.92862				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				102.05392		102.02260				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				100.95941		100.92862				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.98500	101.94453	12.02000	101.74962				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond				100.94351		100.91336				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				101.28144		101.24048				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				105.17100		105.13516				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				101.32436		101.28205				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond				101.15289		101.11600				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond				101.17348		101.13588				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond				101.17348		101.13588				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond				101.17348		101.13588				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1U 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
BAYD2U 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
BAYD3U 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 BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC124 On 30/05/2019 Spot Bond				101.35920		101.33765				0.00	0	0
Total BC124 SPOT										0.00	0	0
Total For BC124										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.50369		100.47865				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond				99.87254		99.85101				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond				99.86913		99.84706				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond				101.30489		101.28135				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				100.89535		100.87184				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.93000	95.40242	8.96500	95.17396				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.45867	100.00000	8.43995				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond				99.92815		99.90412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				102.94556		102.92061				0.00	0	280,000,000
Total BGL01 SPOT										0.00	0	280,000,000
Total For BGL01										0.00	0	280,000,000
BGL02 On 19/11/2019 Spot Bond			8.59500	106.09599	8.59500	106.07133				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				101.56018		101.53808				0.00	0	160,000,000
Total BGL03 SPOT										0.00	0	160,000,000
Total For BGL03										0.00	0	160,000,000
BGL04 On 05/02/2020 Spot Bond			8.33500	103.62736	8.33500	103.60399				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.10500	103.36200	10.12500	103.30951				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				103.82196		103.79636				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			10.59000	105.27774	10.63000	105.13581				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				101.77196		101.74227				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			9.80500	103.11022	9.82500	103.05729				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				99.91320		99.88414				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			10.58500	103.19021	10.60500	103.12473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				106.91820		106.89114				0.00	86,000,000	353,000,000
Total BGL12 SPOT										0.00	86,000,000	353,000,000
Total For BGL12										0.00	86,000,000	353,000,000
BGL13 On 20/08/2021 Spot Bond			9.23500	107.39166	9.25500	107.32282				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				104.20761		104.18158				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				103.93216		103.90272				0.00	20,000,000	10,000,000
Total BGL15 SPOT										0.00	20,000,000	10,000,000
Total For BGL15										0.00	20,000,000	10,000,000
BGL16 On 25/05/2022 Spot Bond				102.02512		101.99370				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				105.17289		105.14118				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				103.15471		103.12595				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				104.55000		104.51789				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				107.00093		106.99496				0.00	990,000,000	1,270,000,000
Total BGT01 SPOT										0.00	990,000,000	1,270,000,000
Total For BGT01										0.00	990,000,000	1,270,000,000
BID05 On 30/06/2019 Spot Bond				100.84746		100.82520				0.00	0	500,000,000
Total BID05 SPOT										0.00	0	500,000,000
Total For BID05										0.00	0	500,000,000
BID06 On 30/06/2019 Spot Bond			7.52500	103.19356	7.52500	103.17254				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				101.21264		101.18865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.79117		100.76568				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				101.91268		101.88992				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				101.81231		101.78898				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			8.76000	107.56332	8.80000	107.38803				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond				100.07576		100.05038				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				100.55667		100.53002				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				100.84251		100.81553				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				101.01962		100.99473				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond				101.60595		101.58273				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				100.97986		100.95592				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond				100.22248		100.19870				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond				100.23209		100.20733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2019 Spot Bond				100.53485		100.51163				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond				100.79158		100.76672				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond				100.21029		100.18921				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BPPF1: On 22/03/2020 Spot Bond				100.94007		100.91710				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.94911		100.92278				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond				100.93890		100.91284				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond				100.06182		100.03881				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				99.82825		99.80342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 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
CBL17 On 23/08/2019 Spot Bond				102.87502		102.84878				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.44000	102.55921	9.44000	102.53344				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				103.58311		103.55918				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			8.32500	100.09697	8.34500	100.05538				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.02468		99.99962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				99.93412		99.91201				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.20500	103.33184	9.22500	103.26940				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				102.79315		102.77032				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond				101.69816		101.67387				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			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00		106,000,000,000	50,000,000,000	
Total CBL29 SPOT								10,000,000,000,000.00		106,000,000,000	50,000,000,000	
Total For CBL29								10,000,000,000,000.00		106,000,000,000	50,000,000,000	
CCT01 On 23/06/2023 Spot Bond			9.90000	113.38535	9.93500	113.23213				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.74500	111.89610	9.78000	111.72213		11,694,000,000,000.00		1,200,000,000	600,000,000	
Total CCT02 SPOT								11,694,000,000,000.00		1,200,000,000	600,000,000	
Total For CCT02								11,694,000,000,000.00		1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			9.87500	107.08030	9.91000	106.89373				0.00	0	690,000,000
Total CCT03 SPOT										0.00	0	690,000,000
Total For CCT03										0.00	0	690,000,000
CCT04 On 17/07/2027 Spot Bond			9.96500	103.53985	10.00000	103.40002				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	106.04840	10.00000	106.02070				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				101.99764		101.96669				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				101.47790		101.44804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				101.28978		101.26120				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				102.35028		102.31985				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.77510		100.74609				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				100.30424		100.27242				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				101.27466		101.24363				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				102.41862		102.38822				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				101.18950		101.15831				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond				99.99942		99.96921				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				99.82623		99.79709				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				100.85595		100.82450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.37977	10.11000	103.35161				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	148.93386	3.14000	148.88152				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			3.70000	146.43611	3.70000	146.38262				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	106.04800	10.00000	106.02100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN292 On 14/11/2022 Spot Bond				102.11643		102.08952			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.61000	101.38921	10.65000	101.24720		742,700,000,000.00	70,000,000	70,000,000	
Total CLN314 SPOT								742,700,000,000.00	70,000,000	70,000,000	
Total For CLN314								742,700,000,000.00	70,000,000	70,000,000	
CLN314 On 20/03/2023 Spot Bond			11.13000	97.89522	11.17000	97.74558		222,600,000,000.00	20,000,000	20,000,000	
Total CLN315 SPOT								222,600,000,000.00	20,000,000	20,000,000	
Total For CLN315								222,600,000,000.00	20,000,000	20,000,000	
CLN315 On 20/03/2023 Spot Bond				101.24364		101.21485		0.00	30,000,000	30,000,000	
Total CLN317 SPOT								0.00	30,000,000	30,000,000	
Total For CLN317								0.00	30,000,000	30,000,000	
CLN317 On 14/11/2022 Spot Bond				102.07385		102.04749		0.00	0	0	
Total CLN318 SPOT								0.00	0	0	
Total For CLN318								0.00	0	0	
CLN318 On 20/06/2023 Spot Bond				101.24116		101.21243		0.00	50,000,000	50,000,000	
Total CLN327 SPOT								0.00	50,000,000	50,000,000	
Total For CLN327								0.00	50,000,000	50,000,000	
CLN327 On 20/12/2023 Spot Bond				101.32422		101.29357		0.00	70,000,000	70,000,000	
Total CLN343 SPOT								0.00	70,000,000	70,000,000	
Total For CLN343								0.00	70,000,000	70,000,000	
CLN343 On 20/12/2023 Spot Bond				100.49565		100.46794		0.00	0	0	
Total CLN345 SPOT								0.00	0	0	
Total For CLN345								0.00	0	0	
CLN345 On 20/03/2024 Spot Bond			9.79000	104.13253	9.83000	103.95040		0.00	0	0	
Total CLN362 SPOT								0.00	0	0	
Total For CLN362								0.00	0	0	
CLN362 On 06/08/2023 Spot Bond				99.91579		99.88779		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.93000	105.31959	11.97000	105.13804				477,200,000,000.00	40,000,000	40,000,000
Total CLN365 SPOT										477,200,000,000.00	40,000,000	40,000,000
Total For CLN365										477,200,000,000.00	40,000,000	40,000,000
CLN365 On 06/08/2023 Spot Bond				99.91250		99.88343				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond				100.18413		100.04000				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				109.56436		109.53019				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			8.60500	103.33335	8.62500	103.27508				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				100.86914		100.83407				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.64404	10.98000	99.61510				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.28856	11.00000	101.25908				1,100,000,000,000.00	100,000,000	100,000,000
Total CLN380 SPOT										1,100,000,000,000.00	100,000,000	100,000,000
Total For CLN380										1,100,000,000,000.00	100,000,000	100,000,000
CLN380 On 20/03/2021 Spot Bond				101.22897		101.20051				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.72000	102.63937	11.76000	102.45000				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.33353		101.30266				0.00	30,000,000	30,000,000
Total CLN385 SPOT										0.00	30,000,000	30,000,000
Total For CLN385										0.00	30,000,000	30,000,000
CLN385 On 20/03/2021 Spot Bond				101.11016		101.08444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.19419		100.04874				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				101.17585		101.14863				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				102.35382		102.15166				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				101.11624		101.09039				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				101.40893		101.38178				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				101.69995		101.66594				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				102.00571		101.98025				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				101.99506		101.96974				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.11613		101.09027				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.96614		100.53272				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				101.12207		101.09608				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				102.05587		102.01965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				102.72304		102.68683				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				101.62017		101.59226				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				101.06369		101.03419				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				102.14188		102.11533				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.27653		101.24698				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.46735		100.43484				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				101.13242		101.10278				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				101.33590		101.30498				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				104.73668		104.69839				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.23937		100.08804				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				115.83546		115.83546				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				102.78824		102.76056				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				113.19431		113.19431				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				101.58463		101.54797				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				140.42600		140.42600				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				107.93160		107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				108.68740		108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				109.40650		109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				141.35000		141.35000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				101.22314		101.19482				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				101.16967		101.14259				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				99.99955		99.97470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				142.67000		142.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				102.17342		102.12308				0.00	20,000,000	20,000,000
Total CLN441 SPOT										0.00	20,000,000	20,000,000
Total For CLN441										0.00	20,000,000	20,000,000
CLN44(On 24/05/2021 Spot Bond			8.50500	110.26237	8.52500	110.19863				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			4.00000	152.02746	4.00000	151.97044				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.02000	114.31283	6.02000	114.26373				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.26000	112.88960	6.26000	112.84038				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45(On 20/12/2021 Spot Bond				101.37405		101.34226				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45(On 17/11/2021 Spot Bond				101.91436		101.88849				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45(On 29/11/2021 Spot Bond				102.46832		102.44271				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond				101.65492		101.62908				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond				105.24221		105.21538				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46(On 16/02/2022 Spot Bond			9.77500	105.33699	9.79500	105.26039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.54000	102.61040	9.58000	102.48538				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				101.22037		101.19564				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond				100.88913		100.86444				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.89410		100.86856				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				102.07303		102.04688				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond				101.76314		101.73934				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				102.05382		102.02530				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				101.95394		101.91933				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				101.23498		101.20639				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	24.53222	100.00000	24.47733				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 07/06/2022 Spot Bond				101.94622		101.91175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				101.99163		101.96527				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				103.77266		103.74772				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				102.45911		102.43387				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.70500	106.18651	8.72500	106.11560				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				101.69591		101.66926				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.22000	106.13172	12.26000	105.99574				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			9.02000	102.73417	9.06000	102.59859				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				101.18784		101.16344				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				102.06902		102.04300				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond				102.83966		102.80546				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond				100.86894		100.84100				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond				101.23403		101.20547				0.00	0	0

Contract 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 07/06/2022 Spot Bond			11.20500	106.55740	11.22500	106.47371				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				101.55908		101.53475				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			9.62000	103.46059	9.66000	103.26831				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				103.12379		103.09613				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				104.10436		104.07722				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond				101.83384		101.80807				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				100.56686		100.54122				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				100.57781		100.55051				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				100.59838		100.57013				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond				101.27316		101.24370				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond				100.59838		100.57013				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				100.21928		100.19328				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond				101.24703		101.21817				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				101.87106		101.84236				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond				100.56884		100.54195				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				98.78756		98.76641				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond				101.82281		101.79055				0.00	0	10,000,000
Total CLN512 SPOT										0.00	0	10,000,000
Total For CLN512										0.00	0	10,000,000
CLN512 On 15/09/2022 Spot Bond			9.96000	101.30265	9.96000	101.27589				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	100.08009	10.01000	100.05339				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				101.78788		101.76005				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	103.76130	9.60000	103.74349				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond				101.31125		101.28575				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond				101.10591		101.08145				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond				101.61439		101.58846				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond				99.76210		101.96308				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	101.35339	9.20000	101.32862				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond				100.22052		100.19438				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond				100.17757		100.03428				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond				105.49269		105.46330				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond				102.95933		102.93057				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond				104.06579		104.04014				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond				101.25918		101.23469				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond				101.31125		101.28575				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond				101.86797		101.84022				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond				101.17579		101.14856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond				100.39140		100.36399				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.15500	103.85303	10.19000	103.66538				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond				98.27395		98.24744				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond				100.20009		100.17338				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond				101.96476		101.93828				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond				101.46652		101.43259				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond				100.45399		100.42434				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond				110.94600		110.18900				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond				101.62890		101.60344				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN542 On 07/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond				102.33253		102.30366				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond				100.44758		100.41833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.62500	103.97571	9.66000	103.76577				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			9.67500	102.68526	9.71000	102.50254				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.76500	101.62285	9.80000	106.42604				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.05000	103.04624	4.05000	103.00744				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond				240.96297		240.05648				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.05000	103.04539	4.05000	103.00660				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				106.07200		106.69100				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond				114.74200		114.52900				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond				100.27440		100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond				100.27063		100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond				101.31811		101.28760				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond				102.01409		101.98809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond				99.76334		99.73918				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond				101.71576		101.68942				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				100.48604		100.45437				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				107.91000		108.37800				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				99.75669		99.73187				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	99.75391	10.16000	99.72660				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			9.62500	102.06647	9.66000	106.76649				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				99.85619		99.83197				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				101.58319		101.55887				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				100.49671		100.46437				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				101.28177		101.25615				0.00	86,000,000	43,000,000
Total CLN567 SPOT										0.00	86,000,000	43,000,000
Total For CLN567										0.00	86,000,000	43,000,000
CLN568 On 11/02/2024 Spot Bond				99.76608		99.74220				0.00	0	78,000,000

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 CLN568 SPOT										0.00	0	78,000,000
Total For CLN568										0.00	0	78,000,000
CLN568 On 13/05/2021 Spot Bond				99.74280		101.30752				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond				99.74012		101.32064				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.85500	99.80106	9.89000	99.54668				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond				99.75528		99.73032				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond				99.75137		101.08286				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond				99.76527		99.74131				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond				100.94290		100.91715				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond				100.80305		100.77431				0.00	0	300,000,000
Total CLN577 SPOT										0.00	0	300,000,000
Total For CLN577										0.00	0	300,000,000
CLN577 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.93000	95.40242	8.96500	95.17396				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				101.08667		101.06150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				101.08660		101.06143			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				101.12801		101.10188			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond				101.89930		101.87363			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.80500	116.44709	8.82500	116.34720		5,283,000,000,000.00	600,000,000	490,000,000	
Total COJ05 SPOT								5,283,000,000,000.00	600,000,000	490,000,000	
Total For COJ05								5,283,000,000,000.00	600,000,000	490,000,000	
COJ07 On 23/03/2021 Spot Bond			8.68500	104.75942	8.70500	104.70018		0.00	0	300,000,000	
Total COJ07 SPOT								0.00	0	300,000,000	
Total For COJ07								0.00	0	300,000,000	
COJ08 On 22/06/2026 Spot Bond			10.18500	110.45850	10.22000	110.24671		1,833,300,000,000.00	180,000,000	90,000,000	
Total COJ08 SPOT								1,833,300,000,000.00	180,000,000	90,000,000	
Total For COJ08								1,833,300,000,000.00	180,000,000	90,000,000	
COJG0 On 09/06/2024 Spot Bond			9.20000	107.95667	9.24000	107.76610		0.00	0	500,000,000	
Total COJG01 SPOT								0.00	0	500,000,000	
Total For COJG01								0.00	0	500,000,000	
COT01 On 03/04/2023 Spot Bond			9.86500	98.32650	9.90500	98.17509		3,754,619,000,000.00	380,600,000	190,300,000	
Total COT01 SPOT								3,754,619,000,000.00	380,600,000	190,300,000	
Total For COT01								3,754,619,000,000.00	380,600,000	190,300,000	
COT02 On 03/04/2028 Spot Bond			11.32000	94.62891	11.35500	94.41541		4,528,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,528,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,528,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.27500	93.69446	11.31000	93.48415		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			11.83500	100.30079	11.87500	100.11273		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond				101.11091		101.08634				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				99.05699		99.03279				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond				101.27891		101.25453				0.00	0	0
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond				100.94286		100.91812				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond				101.08306		101.05677				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond				100.89409		100.86927				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond				100.92813		100.90164				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				100.98636		100.95823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond				101.27893		101.25455			0.00	0	0
Total DENG89 SPOT									0.00	0	0
Total For DENG89									0.00	0	0
DENG9 On 31/01/2020 Spot Bond				100.06795		100.04529			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DOL00 On 20/12/2019 Spot Bond				90.18077		90.10022			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond				102.06280		102.01507			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				101.71354		101.68902			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				102.03051		102.00498			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.59500	108.35492	9.63000	108.17557			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond				101.75027		101.72522			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.10000	105.14058	8.12000	105.07876			0.00	0	30,000,000
Total DV2021 SPOT									0.00	0	30,000,000
Total For DV2021									0.00	0	30,000,000
DV22 On 07/02/2020 Spot Bond			7.88500	103.33662	7.88500	103.31455			0.00	0	0
Total DV22 SPOT									0.00	0	0
Total For DV22									0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	60.11773	100.00000	59.98321			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.72000	105.85556	8.76000	105.69965		13,468,912,000,000.00		1,544,600,000	3,989,930,000

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 DV23 SPOT									13,468,912,000,000.00	1,544,600,000	3,989,930,000
Total For DV23									13,468,912,000,000.00	1,544,600,000	3,989,930,000
DV23/R On 27/02/2023 Spot Bond			100.00000	15.62953	100.00000	15.59455			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.62953	100.00000	15.59455			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			8.92000	104.90728	8.96000	104.72580			7,136,000,000,000.00	800,000,000	400,000,000
Total DV24 SPOT									7,136,000,000,000.00	800,000,000	400,000,000
Total For DV24									7,136,000,000,000.00	800,000,000	400,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	101.95317	9.69000	101.92652			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.95317	9.69000	101.92652			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			11.02000	96.60266	11.04000	96.46046			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.03462	10.10000	102.00685			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.03462	10.10000	102.00685			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.60093		101.57981			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				101.80550		101.78322			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20I On 28/03/2020 Spot Bond				101.10134		101.07805			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond				101.69145		101.66860			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20I On 23/10/2020 Spot Bond				100.31438		100.28979			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				101.57137		101.54685			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				101.45629		101.43168				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond				102.22109		102.19720				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond				100.21437		100.18894				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				100.24615		100.21998				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				100.93944		100.91464				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				100.75285		100.72776				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				100.76865		100.74305				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30I 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
E170 On 01/08/2020 Spot Bond			7.68500	104.76478	7.68500	104.74314				0.00	0	2,500,000
Total E170 SPOT										0.00	0	2,500,000
Total For E170										0.00	0	2,500,000
E170/R On 01/08/2020 Spot Bond			100.00000	47.97752	100.00000	47.87017				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.94500	102.68987	7.94500	102.66813				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.41500	104.64100	8.43500	104.56646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.33000	103.71018	9.37000	103.52861			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			4.14000	105.34400	4.14000	105.30429			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.93000	97.27205	3.97000	96.69779			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	123.44301	2.25000	123.40259			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.77500	129.85042	3.77500	129.80273		31,153,874,550,000.00	8,252,682,000	2,876,341,000	
Total EL28 SPOT								11,153,874,550,000.00	8,252,682,000	2,876,341,000	
Total For EL28								11,153,874,550,000.00	8,252,682,000	2,876,341,000	
EL29 On 19/11/2029 Spot Bond			3.74000	118.18876	3.74000	118.14527		1,320,896,940,000.00	353,181,000	176,590,500	
Total EL29 SPOT								1,320,896,940,000.00	353,181,000	176,590,500	
Total For EL29								1,320,896,940,000.00	353,181,000	176,590,500	
EL30 On 29/07/2030 Spot Bond			3.74000	115.86956	3.74000	115.82692		0.00	0	0	
Total EL30 SPOT								0.00	0	0	
Total For EL30								0.00	0	0	
EL31 On 02/06/2031 Spot Bond			3.80000	107.28186	3.80000	107.24227		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			3.90000	98.70838	3.94000	98.14873		0.00	0	0	
Total EL36 SPOT								0.00	0	0	
Total For EL36								0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.44301	2.25000	123.40259		0.00	0	0	
Total EL36/I2038 SPOT								0.00	0	0	
Total For EL36/I2038								0.00	0	0	
EMM01 On 28/07/2020 Spot Bond			8.13500	105.54620	8.15500	105.49928		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			8.10500	105.94561	8.12500	105.88783		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.29500	99.03336	10.33000	98.87253				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.82000	94.01370	10.84000	98.69235				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			10.87000	99.67192	10.89000	99.57106				0.00	0	1,249,999,900
Total EMM05 SPOT										0.00	0	1,249,999,900
Total For EMM05										0.00	0	1,249,999,900
EMM06 On 23/06/2025 Spot Bond			10.42500	103.21503	10.46000	103.09915				0.00	0	236,102,900
Total EMM06 SPOT										0.00	0	236,102,900
Total For EMM06										0.00	0	236,102,900
EMM07 On 10/07/2027 Spot Bond			10.27500	103.95930	10.31000	103.81967				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.08000	88.87090	11.10000	88.78938				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				100.28290		100.25305				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				100.26420		100.23622				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				101.42252		101.39542				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond				100.02570		100.00000				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.45466		101.43035				0.00	0	0

Contract 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
EPF007 On 12/09/2019 Spot Bond				101.53058		101.50747				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 07/11/2019 Spot Bond				100.14725		100.12528				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond				102.09369		102.07015				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 06/11/2020 Spot Bond				100.63337		100.61103				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond				101.57730		101.55211				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond				101.51147		101.48617				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond				101.35138		101.32752				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond				101.37460		101.35032				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond				101.25833		101.23335				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 28/09/2019 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 EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPFC3L On 06/09/2019 Spot Bond				101.32769		101.30468				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4L On 06/11/2019 Spot Bond				99.93605		99.91461				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4L On 04/03/2020 Spot Bond				101.37304		101.35008				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4L On 03/10/2019 Spot Bond				100.64152		100.62000				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				100.34732		100.31992				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.03277		100.07823				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT01I On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				101.83359		101.80882				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond				101.89449		101.86889				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				101.93453		101.90837				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				102.09650		102.06812				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100				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				102.48687		102.46342				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				101.82705		101.80351				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.94374		101.92045				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				101.76299		101.73919				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				101.82357		101.79894				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.89000	106.13905	8.93000	105.98613			44,450,000,000,000.00	5,000,000,000	20,712,618,000	

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 ES23 SPOT									14,450,000,000,000.00	5,000,000,000	20,712,618,000
Total For ES23									14,450,000,000,000.00	5,000,000,000	20,712,618,000
ES23/R On 25/01/2023 Spot Bond			10.00000	102.67688	10.00000	102.64920			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.77500	91.13739	9.81000	90.95132			115,345,000,000,000.00	11,800,000,000	12,029,982,700
Total ES26 SPOT									15,345,000,000,000.00	11,800,000,000	12,029,982,700
Total For ES26									15,345,000,000,000.00	11,800,000,000	12,029,982,700
ES26/R On 02/04/2026 Spot Bond			7.85000	100.65430	7.85000	100.63314			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			10.81000	77.10671	10.83000	76.96627			12,972,000,000,000.00	1,200,000,000	4,604,515,100
Total ES33 SPOT									12,972,000,000,000.00	1,200,000,000	4,604,515,100
Total For ES33									12,972,000,000,000.00	1,200,000,000	4,604,515,100
ES33/R On 15/09/2033 Spot Bond			7.50000	100.98519	7.50000	100.96499			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.09000	78.78217	11.10500	78.65767			4,436,000,000,000.00	400,000,000	209,041,400
Total ES42 SPOT									4,436,000,000,000.00	400,000,000	209,041,400
Total For ES42									4,436,000,000,000.00	400,000,000	209,041,400
ES42/R On 25/04/2042 Spot Bond			8.50000	100.18212	8.50000	100.15933			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				100.34735		100.32208			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				101.84098		101.81630			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				101.09260		101.06729			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				101.12809		101.10196				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	13.28183	100.00000	13.24857				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	21.65841	100.00000	21.60418				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.60893		101.58505				0.00	86,000,000	43,000,000

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 FIFB08 SPOT										0.00	86,000,000	43,000,000
Total For FIFB08										0.00	86,000,000	43,000,000
FIFB09 On 27/06/2019 Spot Bond				100.91816		100.89267				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				101.41377		101.38959				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.08435		100.06183				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				99.76745		101.92045				0.00	10,000,000,000	5,000,000,000
Total FIFB12 SPOT										0.00	10,000,000,000	5,000,000,000
Total For FIFB12										0.00	10,000,000,000	5,000,000,000
FIFB14 On 07/11/2022 Spot Bond				99.90954		99.88680				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				101.75509		101.73042				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT006 On 03/05/2019 Spot Bond				102.44781		102.42493				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FNT008 On 14/06/2019 Spot Bond				101.95534		101.93027				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										0.00	0	0
FNT009 On 07/05/2019 Spot Bond				101.55110		101.52795				0.00	0	0
Total FNT009 SPOT										0.00	0	0
Total For FNT009										0.00	0	0
FNT011 On 06/06/2019 Spot Bond				101.30356		101.27849				0.00	0	0
Total FNT011 SPOT										0.00	0	0
Total For FNT011										0.00	0	0
FNT012 On 03/07/2019 Spot Bond				100.66342		100.64055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FNT012 SPOT										0.00	0	0
Total For FNT012										0.00	0	0
FNT012 On 03/07/2019 Spot Bond				100.52644		100.50137				0.00	0	0
Total FNT013 SPOT										0.00	0	0
Total For FNT013										0.00	0	0
FNTA10 On 03/06/2019 Spot Bond				100.86932		100.84644				0.00	0	0
Total FNTA10 SPOT										0.00	0	0
Total For FNTA10										0.00	0	0
FNTB10 On 16/09/2019 Spot Bond				100.70274		100.67932				0.00	0	0
Total FNTB10 SPOT										0.00	0	0
Total For FNTB10										0.00	0	0
FNTC10 On 01/08/2019 Spot Bond				100.46890		100.44658				0.00	0	0
Total FNTC10 SPOT										0.00	0	0
Total For FNTC10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB12 On 02/06/2019 Spot Bond				101.63704		101.61377				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				102.87662		102.85158				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			9.80500	104.51868	9.82500	104.45419				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				103.45701		103.43302				0.00	438,000,000	219,000,000
Total FRB15 SPOT										0.00	438,000,000	219,000,000
Total For FRB15										0.00	438,000,000	219,000,000
FRB16 On 08/07/2020 Spot Bond				102.84980		102.82399				0.00	620,000,000	310,000,000
Total FRB16 SPOT										0.00	620,000,000	310,000,000
Total For FRB16										0.00	620,000,000	310,000,000
FRB17 On 08/01/2022 Spot Bond				104.95898		104.93054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				104.66467		104.63734			0.00	40,000,000	20,000,000
Total FRB18 SPOT									0.00	40,000,000	20,000,000
Total For FRB18									0.00	40,000,000	20,000,000
FRB19 On 14/04/2021 Spot Bond			10.50500	103.79343	10.52500	103.72919			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				104.27540		104.24762			0.00	120,000,000	60,000,000
Total FRB20 SPOT									0.00	120,000,000	60,000,000
Total For FRB20									0.00	120,000,000	60,000,000
FRB21 On 24/11/2021 Spot Bond				104.37765		104.34811			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				107.00280		106.97241			0.00	172,000,000	96,000,000
Total FRB22 SPOT									0.00	172,000,000	96,000,000
Total For FRB22									0.00	172,000,000	96,000,000
FRB23 On 20/09/2027 Spot Bond				104.12296		104.09457			0.00	400,000,000	200,000,000
Total FRB23 SPOT									0.00	400,000,000	200,000,000
Total For FRB23									0.00	400,000,000	200,000,000
FRB24 On 08/11/2023 Spot Bond				100.51570		100.48498			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRB25 On 19/09/2024 Spot Bond				101.42687		101.39460			0.00	0	100,000,000
Total FRB25 SPOT									0.00	0	100,000,000
Total For FRB25									0.00	0	100,000,000
FRBI22 On 31/01/2022 Spot Bond			3.16000	155.38168	3.16000	155.32695			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			3.45000	294.19080	3.45000	294.08499		138,000,000,000.00		40,000,000	20,000,000
Total FRBI23 SPOT								138,000,000,000.00		40,000,000	20,000,000
Total For FRBI23								138,000,000,000.00		40,000,000	20,000,000
FRBI25 On 31/01/2025 Spot Bond			3.49500	130.58990	3.49500	130.54271			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.68500	177.99882	3.66500	178.21161			9,286,200,000,000.00	2,520,000,000	1,260,000,000
Total FRBI28 SPOT									9,286,200,000,000.00	2,520,000,000	1,260,000,000
Total For FRBI28									9,286,200,000,000.00	2,520,000,000	1,260,000,000
FRBI29 On 31/03/2029 Spot Bond			3.84000	94.66313	3.84000	94.62814			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			4.16000	210.50308	4.16000	210.42333			2,379,520,000,000.00	572,000,000	286,000,000
Total FRBI33 SPOT									2,379,520,000,000.00	572,000,000	286,000,000
Total For FRBI33									2,379,520,000,000.00	572,000,000	286,000,000
FRBI46 On 31/03/2046 Spot Bond			4.57500	90.59665	4.57500	90.56139			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			4.62000	92.48016	4.65000	91.92732			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.35000	88.01597	8.37000	87.90623			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			9.32000	61.24235	9.37000	61.01826			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			9.36000	60.46240	9.42000	60.23312			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			4.42000	124.33951	4.42000	124.29145			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				99.51118		99.48354			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC178: On 20/09/2020 Spot Bond				101.24923		101.22031			0.00	100,000,000	100,000,000
Total FRC179 SPOT									0.00	100,000,000	100,000,000
Total For FRC179									0.00	100,000,000	100,000,000
FRC179: On 06/08/2023 Spot Bond				96.31873		96.14222			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC181: On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC193: On 20/06/2024 Spot Bond				101.21491		101.18677			0.00	100,000,000	100,000,000
Total FRC195 SPOT									0.00	100,000,000	100,000,000
Total For FRC195									0.00	100,000,000	100,000,000
FRC195: On 20/06/2019 Spot Bond				101.17678		101.15118			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		10,000,000,000,000.00	0.00	100,000,000	100,000,000
Total FRC207 SPOT								10,000,000,000,000.00	0.00	100,000,000	100,000,000
Total For FRC207								10,000,000,000,000.00	0.00	100,000,000	100,000,000
FRC207: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		10,000,000,000,000.00	0.00	100,000,000	100,000,000
Total FRC208 SPOT								10,000,000,000,000.00	0.00	100,000,000	100,000,000
Total For FRC208								10,000,000,000,000.00	0.00	100,000,000	100,000,000
FRC208: On 07/10/2020 Spot Bond				102.79197		102.76309			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC209: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
FRC210: On 20/12/2019 Spot Bond				101.19373		101.16610			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC210: On 07/05/2020 Spot Bond				99.90603		102.09868			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC212: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond				100.03050		102.22385			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 04/11/2019 Spot Bond				99.92935		99.90563			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.81000	152.77840	3.81000	152.72189			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.81425		101.78876			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.67000	149.41497	4.67000	149.35623			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				101.69927		101.65995			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 08/02/2020 Spot Bond				107.37045		107.32433			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23: On 19/10/2020 Spot Bond				108.58310		101.58956			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond				107.59586		107.54918			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23: On 19/10/2020 Spot Bond				108.97263		102.20380			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				108.53483		102.62466			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				107.44103		107.39420			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24: On 08/02/2020 Spot Bond				107.27125		107.22462			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.53887		100.48407			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				107.15257		107.11243			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.53357		100.47930			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				100.42984		100.38588			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				107.17577		107.13183			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				102.93692		102.90236			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				107.73247		101.54064			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25: On 19/10/2020 Spot Bond				100.42851		100.38468			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				102.28945		102.26073			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				101.26117		101.23562			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC25: On 27/03/2020 Spot Bond				101.18534		101.16166			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0

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 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				102.40142		102.37202			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.87413		100.84985			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25: On 08/05/2020 Spot Bond				102.64096		102.61785			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	106.03009	3.33700	105.99224			0.00	0	140,000,000
Total FRC259 SPOT									0.00	0	140,000,000
Total For FRC259									0.00	0	140,000,000
FRC26: On 27/02/2023 Spot Bond			3.45500	106.64341	3.45500	106.60498			0.00	0	140,000,000
Total FRC260 SPOT									0.00	0	140,000,000
Total For FRC260									0.00	0	140,000,000
FRC26: On 10/10/2020 Spot Bond				100.55759		100.53235			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.44622		100.42028			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.81705		100.79194			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC26: On 20/06/2021 Spot Bond				101.34785		101.31666			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC26: On 23/08/2019 Spot Bond				101.53376		101.51031			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC26: On 06/08/2023 Spot Bond				102.84606		102.81764			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC269 On 21/10/2019 Spot Bond				100.22627		100.20224			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC270 On 16/11/2019 Spot Bond				101.67176		101.64932			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC271 On 30/01/2023 Spot Bond				100.07074		100.04713			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	102.43417	9.58400	102.40768			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	100.02600	9.80000	100.00000			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC275 On 12/12/2020 Spot Bond				101.26624		101.24162			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC276 On 12/12/2020 Spot Bond				101.26906		101.24438			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC277 On 04/03/2021 Spot Bond				101.43014		101.40621			0.00	0	0
Total FRC277 SPOT									0.00	0	0
Total For FRC277									0.00	0	0
FRC278 On 27/03/2020 Spot Bond				100.83711		100.81384			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC279 On 21/11/2022 Spot Bond				101.74063		101.71572			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0
FRC280 On 20/12/2023 Spot Bond				101.19357		101.16593			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0
FRC281 On 03/09/2019 Spot Bond				102.08165		102.04670			0.00	0	0
Total FRC281 SPOT									0.00	0	0
Total For FRC281									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28: On 27/02/2023 Spot Bond			3.57000	102.31573	3.57000	102.27854				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond				101.00140		100.85332				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond				102.44719		102.41718				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond				101.19400		101.16848				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.19000	268.96817	3.19000	268.87316				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 01/02/2020 Spot Bond				100.02310		99.99965				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28: On 01/02/2020 Spot Bond				100.02310		99.99965				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28: On 20/12/2022 Spot Bond				101.09485		101.06948				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond				101.22928		101.20082				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond				100.19419		100.04874				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	101.02599	8.25000	101.00357				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond				100.35218		100.32741				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29 On 18/04/2021 Spot Bond				100.34816		100.32366			0.00	0	0
Total FRC294 SPOT									0.00	0	0
Total For FRC294									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.45000	150.26676	4.45000	150.20857			356,000,000,000.00	80,000,000	40,000,000
Total FRC66 SPOT									356,000,000,000.00	80,000,000	40,000,000
Total For FRC66									356,000,000,000.00	80,000,000	40,000,000
FRC69 On 31/01/2022 Spot Bond			4.39000	150.50008	4.39000	150.44205			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.37000	150.57795	4.37000	150.51996			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD16U SPOT									0.00	0	0
Total For FRD16U									0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD20 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD22 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD22U SPOT									0.00	0	0
Total For FRD22U									0.00	0	0
FRD23 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD23U SPOT									0.00	0	0
Total For FRD23U									0.00	0	0
FRD24 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRD25 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD25U SPOT									0.00	0	0
Total For FRD25U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.55000	87.70239	4.55000	87.66836				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.50500	101.65795	4.54500	101.04300				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				101.01723		100.98125				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				101.58895		101.56582				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				102.57447		102.55090				0.00	40,000,000	20,000,000
Total FRJ22 SPOT										0.00	40,000,000	20,000,000
Total For FRJ22										0.00	40,000,000	20,000,000
FRJ23 On 31/07/2023 Spot Bond				100.84354		100.82152				0.00	0	1,000,000,000
Total FRJ23 SPOT										0.00	0	1,000,000,000
Total For FRJ23										0.00	0	1,000,000,000
FRJ24 On 14/02/2024 Spot Bond				101.82464		101.80154				0.00	50,000,000	25,000,000
Total FRJ24 SPOT										0.00	50,000,000	25,000,000
Total For FRJ24										0.00	50,000,000	25,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond				103.92518		103.89780			0.00	1,898,596,600	949,298,300
Total FRJ25 SPOT									0.00	1,898,596,600	949,298,300
Total For FRJ25									0.00	1,898,596,600	949,298,300
FRJ26 On 14/02/2026 Spot Bond				101.34115		101.31824			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				102.26889		102.24001			0.00	13,000,000,000	30,000,000,000
Total FRJ27 SPOT									0.00	13,000,000,000	30,000,000,000
Total For FRJ27									0.00	13,000,000,000	30,000,000,000
FRJ29 On 14/02/2029 Spot Bond				101.89700		101.87295			0.00	0	20,000,000,000
Total FRJ29 SPOT									0.00	0	20,000,000,000
Total For FRJ29									0.00	0	20,000,000,000
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.40800	100.56627	3.48800	100.42173			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			3.75000	113.30448	3.79000	112.60675			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.23066		100.20604			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				100.23066		100.20604			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			3.89000	111.02790	3.93000	110.34640			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			3.83000	218.34769	3.83000	218.26691			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			4.68000	99.16899	4.72000	98.57166				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			3.86000	217.61992	3.86000	217.53925				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.97000	127.33684	3.97000	127.28918				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	114.04812	3.70500	114.00626				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			4.28000	104.97066	4.32000	104.33222				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			3.98000	214.73836	3.98000	214.65807				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			4.03000	213.55151	4.03000	213.47135				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			3.50000	114.29789	3.50000	114.25656				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.06000	212.84324	4.06000	212.76319				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.25000	91.56282	5.29000	91.01915				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.77000	163.64062	4.77000	163.57606				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			4.78000	97.78010	4.82000	97.19258			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.29000	169.82280	4.29000	169.75800			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.35000	169.03559	4.35000	168.97082			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.57000	201.23278	4.57000	201.15435			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				99.99189		99.84959			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.71000	98.74981	4.75000	98.15544			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.96500	95.27283	5.00500	94.70301			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.49000	101.87481	4.53000	101.25833			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.16000	171.54281	4.16000	171.47794			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.34000	206.36984	4.34000	206.29067			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.29000	169.82280	4.29000	169.75800			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.29000	169.82280	4.29000	169.75800			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			4.58000	166.05642	4.58000	165.99176			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			4.27000	125.32964	4.27000	125.28171			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			3.51000	153.97328	3.51000	153.91757			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			4.64000	165.28915	4.64000	165.22452			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.68000	164.77989	4.68000	164.71529			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS149 On 31/01/2025 Spot Bond			4.24000	125.52873	4.24000	125.48083			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.10000	172.34338	4.10000	172.27849			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.69000	164.65286	4.69000	164.58826			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS152 On 20/06/2022 Spot Bond				24.25636		24.41196			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS153 On 06/06/2023 Spot Bond				29.20029		29.34110			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS154 On 06/06/2024 Spot Bond				33.28598		33.48363			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS155 On 06/06/2025 Spot Bond				36.84856		37.01703			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS162 On 20/06/2022 Spot Bond				20.17364		20.30728			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				24.21980		24.34306			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				28.21850		28.39125			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				31.56639		31.71696			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS166 On 01/08/2021 Spot Bond				12.07426		12.16016			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS167 On 01/08/2022 Spot Bond				14.84832		14.95045			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				14.65846		14.75946			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				12.17622		12.26275			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS170 On 01/08/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS171 On 16/10/2022 Spot Bond				100.41324		100.38772			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS172 On 16/10/2024 Spot Bond				100.43831		100.41131			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS173 On 13/11/2020 Spot Bond				107.55479		107.55479			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS174 On 13/05/2021 Spot Bond				94.08889		94.08889			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS175 On 26/01/2024 Spot Bond				24.29745		24.44621			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS176 On 26/01/2024 Spot Bond				24.29742		24.44618			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0
FRS177 On 19/07/2024 Spot Bond				33.45686		33.64970			0.00	0	0
Total FRS177 SPOT									0.00	0	0
Total For FRS177									0.00	0	0
FRS178 On 02/08/2019 Spot Bond				111.52622		112.84862			0.00	0	0
Total FRS178 SPOT									0.00	0	0
Total For FRS178									0.00	0	0
FRS179 On 15/08/2019 Spot Bond				104.36885		104.03346			0.00	0	0
Total FRS179 SPOT									0.00	0	0
Total For FRS179									0.00	0	0
FRS180 On 18/09/2023 Spot Bond				101.15435		101.12882			0.00	0	0
Total FRS180 SPOT									0.00	0	0
Total For FRS180									0.00	0	0
FRS181 On 19/09/2019 Spot Bond				97.36849		98.51660			0.00	0	0
Total FRS181 SPOT									0.00	0	0
Total For FRS181									0.00	0	0
FRS182 On 27/09/2025 Spot Bond				100.97363		100.94661			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS183 On 04/10/2021 Spot Bond				95.42121		95.10743			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS184 On 16/11/2023 Spot Bond				97.12689		96.17963			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0
FRS185 On 20/11/2019 Spot Bond				106.63055		107.89007			0.00	0	0
Total FRS185 SPOT									0.00	0	0
Total For FRS185									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS186 On 23/01/2024 Spot Bond				107.55932		109.37769			0.00	0	0
Total FRS186 SPOT									0.00	0	0
Total For FRS186									0.00	0	0
FRS187 On 23/01/2024 Spot Bond				113.20639		114.50276			0.00	0	0
Total FRS187 SPOT									0.00	0	0
Total For FRS187									0.00	0	0
FRS188 On 23/01/2024 Spot Bond				111.07347		111.85765			0.00	0	0
Total FRS188 SPOT									0.00	0	0
Total For FRS188									0.00	0	0
FRS189 On 03/09/2019 Spot Bond				106.07739		107.33644			0.00	0	0
Total FRS189 SPOT									0.00	0	0
Total For FRS189									0.00	0	0
FRS190 On 16/03/2020 Spot Bond				149.78030		107.63296			0.00	0	0
Total FRS190 SPOT									0.00	0	0
Total For FRS190									0.00	0	0
FRS191 On 16/03/2020 Spot Bond				104.82886		105.71026			0.00	0	0
Total FRS191 SPOT									0.00	0	0
Total For FRS191									0.00	0	0
FRS192 On 19/03/2020 Spot Bond				100.32508		102.65318			0.00	0	0
Total FRS192 SPOT									0.00	0	0
Total For FRS192									0.00	0	0
FRS193 On 23/03/2020 Spot Bond				102.93336		104.15328			0.00	0	0
Total FRS193 SPOT									0.00	0	0
Total For FRS193									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.26000	296.43435	3.26000	296.32926			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			3.15000	297.74268	3.15000	297.63802			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.87000	289.30383	3.87000	289.19650			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			3.30000	154.81645	3.30000	154.76132			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49 On 27/10/2020 Spot Bond				100.01863		100.06780			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			3.00000	156.03073	3.00000	155.97645			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				99.93077		99.90757			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			3.73000	107.34128	3.77000	106.57342			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			3.35000	114.58665	3.35000	114.54581			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			3.43000	131.04234	3.43000	130.99521			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			3.46000	130.83331	3.46000	130.78615			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			4.06000	287.12536	4.06000	287.01739			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.38500	105.02596	7.38500	105.00493			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.13500	101.55782	8.15500	101.50929			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			8.53000	98.82803	8.57000	98.67925			0.00	0	2,000,000,000
Total FRX23 SPOT									0.00	0	2,000,000,000
Total For FRX23									0.00	0	2,000,000,000
FRX24 On 10/12/2024 Spot Bond			8.91500	112.19180	8.95000	112.00559		2,333,947,000,000.00		261,800,000	2,667,400,000
Total FRX24 SPOT								2,333,947,000,000.00		261,800,000	2,667,400,000
Total For FRX24								2,333,947,000,000.00		261,800,000	2,667,400,000

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			9.52500	103.62383	9.56000	103.43444			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.38500	101.41944	9.42000	101.20946			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.45500	105.56103	9.49000	105.33883			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.68500	105.29762	9.72000	105.05614			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.00000	100.82425	10.02000	100.66866			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.17000	97.29003	10.19000	97.13210			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.17000	103.41458	10.19000	103.24211			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.18000	73.65225	11.19500	73.53393			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A5 On 20/02/2038 Spot Bond				101.74126		101.71678			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2038 Spot Bond				101.81777		101.79221			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2038 Spot Bond				101.88054		101.85409			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2038 Spot Bond				102.16093		102.13050			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A5 On 20/02/2020 Spot Bond				101.82057		101.79794				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 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
FS3B1 On 20/02/2020 Spot Bond				102.09120		102.06850				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 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 20/03/2020 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 20/03/2020 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 20/03/2020 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 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				101.55687		101.53501				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond				100.94822		100.92551				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				101.45059		101.42725				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				101.69232		101.66855				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond				104.42835		104.40422			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond				102.77592		102.74895			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									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
GH31A On 25/02/2020 Spot Bond				101.58721		101.56244			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.60547		101.58041			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond				101.72407		101.69722			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond				101.86998		101.84091			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond				101.96113		101.93068			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									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
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									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
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				103.91599		103.88975				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.99394		100.97089				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				99.79173		101.88689				0.00	0	1,300,000,000
Total GRT10 SPOT										0.00	0	1,300,000,000
Total For GRT10										0.00	0	1,300,000,000
GRT11 On 13/05/2021 Spot Bond				100.93390		103.08372				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				101.69006		101.66669				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.43053		100.40545				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT14 On 15/09/2021 Spot Bond				102.11558		102.09136			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.90874		100.88490			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				101.85185		101.82704			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.26000	103.62500	9.30000	103.45316			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				101.54959		101.52678			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				101.95077		101.92637			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond				101.93501		101.90876			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.07500	99.66287	10.11000	99.50388			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				100.40458		100.37957			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				100.63044		100.60459			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				101.24899		101.22522			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				101.38226		101.35759			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT26 On 09/03/2028 Spot Bond				101.33661		101.31116				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				100.84070		100.81666				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				101.20569		101.18274				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				101.23439		101.21090				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				101.71697		101.69238				0.00	86,000,000	43,000,000
Total GRT30 SPOT										0.00	86,000,000	43,000,000
Total For GRT30										0.00	86,000,000	43,000,000
GRT31 On 28/02/2024 Spot Bond				101.50746		101.48337				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond				100.35440		100.32948				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				100.36273		100.33724				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				100.37524		100.34891				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										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
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T1U SPOT										0.00	0	0
Total For H6T1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
H7T1U On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T1U SPOT										0.00	0	0
Total For H7T1U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond				100.64113		100.61742				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond				101.44429		101.42143				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.08498		100.06310				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.58175		100.55685				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.54460		100.51881				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.55119		100.52511				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				101.00890		100.98392				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				100.87306		100.84728				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				101.31845		101.29442				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB11 On 15/03/2024 Spot Bond				101.20215		101.17715				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				101.19551		101.17065				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				101.97115		101.94343				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond				100.80408		100.77817				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				100.39705		100.37219				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.02500	105.65408	7.04500	105.60982				0.00	0	4,160,000,000
Total HWAY20 SPOT										0.00	0	4,160,000,000
Total For HWAY20										0.00	0	4,160,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	44.84227	100.00000	44.74193				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			3.71000	291.15387	3.71000	291.04710				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.79000	293.93977	3.79000	293.83134				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 28/02/2033 Spot Bond			3.68000	100.41944	3.68000	100.38281			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			10.63000	92.01535	10.65000	91.85140		8,504,000,000,000.00	800,000,000	1,990,000,000	
Total HWAY34 SPOT								8,504,000,000,000.00	800,000,000	1,990,000,000	
Total For HWAY34								8,504,000,000,000.00	800,000,000	1,990,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.36741	100.00000	11.34197		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			10.63500	91.71682	10.65500	91.55002		0.00	0	500,000,000	
Total HWAY35 SPOT								0.00	0	500,000,000	
Total For HWAY35								0.00	0	500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.36720	100.00000	11.34175		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF08 On 15/07/2019 Spot Bond				100.61392		100.59144		0.00	0	0	
Total HWF08 SPOT								0.00	0	0	
Total For HWF08								0.00	0	0	
HWF09 On 19/09/2019 Spot Bond				101.18885		101.16558		0.00	0	0	
Total HWF09 SPOT								0.00	0	0	
Total For HWF09								0.00	0	0	
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total HWF10U SPOT								0.00	0	0	
Total For HWF10U								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100		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			2.82000	135.37591	2.82000	135.32947		253,743,076,608,000.00	89,979,814,400	193,207,600,000	
Total I2025 SPOT								3,743,076,608,000.00	89,979,814,400	193,207,600,000	
Total For I2025								3,743,076,608,000.00	89,979,814,400	193,207,600,000	
I2029 On 31/03/2029 Spot Bond			2.97000	102.23802	2.97000	102.20261		300,092,961,564,000.00	101,041,401,200	84,485,200,000	
Total I2029 SPOT								10,092,961,564,000.00	101,041,401,200	84,485,200,000	
Total For I2029								10,092,961,564,000.00	101,041,401,200	84,485,200,000	
I2033 On 28/02/2033 Spot Bond			3.05000	104.56689	3.05000	104.53050		330,859,216,990,000.00	108,478,431,800	117,887,000,000	
Total I2033 SPOT								10,859,216,990,000.00	108,478,431,800	117,887,000,000	
Total For I2033								10,859,216,990,000.00	108,478,431,800	117,887,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			3.13000	124.08349	3.17000	123.30869			144,618,927,526,000.00	46,204,130,200	202,365,500,000
Total I2038 SPOT									14,618,927,526,000.00	46,204,130,200	202,365,500,000
Total For I2038									14,618,927,526,000.00	46,204,130,200	202,365,500,000
I2046 On 31/03/2046 Spot Bond			3.20000	116.28308	3.20000	116.24209			332,708,570,240,000.00	103,971,428,200	179,965,390,000
Total I2046 SPOT									12,708,570,240,000.00	103,971,428,200	179,965,390,000
Total For I2046									12,708,570,240,000.00	103,971,428,200	179,965,390,000
I2050 On 31/12/2050 Spot Bond			3.22000	121.80190	3.25000	121.00792			213,556,113,568,000.00	66,321,774,400	272,782,977,612
Total I2050 SPOT									13,556,113,568,000.00	66,321,774,400	272,782,977,612
Total For I2050									13,556,113,568,000.00	66,321,774,400	272,782,977,612
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				101.57910		101.55484			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.73500	104.89655	8.77500	104.76578			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL102 On 24/05/2022 Spot Bond				102.01551		101.99083			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	100.37925	8.70500	100.35551			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	99.93097	8.28000	99.90796			0.00	0	5,000,000,000
Total IBL106 SPOT									0.00	0	5,000,000,000
Total For IBL106									0.00	0	5,000,000,000
IBL108 On 22/11/2019 Spot Bond				101.62091		101.59727			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.72000	291.03782	3.72000	290.93104			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	101.26313	8.12000	101.24102			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond				101.63428		101.61090			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond				101.63426		101.61088			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				101.70187		101.67752			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				101.67872		101.65470			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond				101.00905		100.98565			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond				100.40977		100.38585			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL118 On 24/07/2020 Spot Bond				100.20623		100.18171			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				101.74257		101.71915			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				100.48659		100.46237			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				101.79801		101.77526			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				101.83529		101.81205			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL127 On 02/04/2020 Spot Bond				100.70136		100.67802			0.00	0	0
Total IBL127 SPOT									0.00	0	0
Total For IBL127									0.00	0	0
IBL128 On 11/04/2022 Spot Bond				100.52165		100.49692			0.00	0	0
Total IBL128 SPOT									0.00	0	0
Total For IBL128									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.05000	155.82755	3.05000	155.77313			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.32000	101.43025	8.32000	101.40741			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.95500	103.57892	7.95500	103.55659			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			9.38000	105.41278	9.42000	105.23130			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL64 On 29/07/2019 Spot Bond				100.18859		100.24129				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.01471		100.06488				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			3.15000	155.42215	3.15000	155.36744				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				102.37936		102.35602				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				102.05974		102.03508				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			9.47000	106.06984	9.51000	105.92289				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
IBL85 On 20/05/2019 Spot Bond				101.78639		101.76569				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				103.09194		103.06823				0.00	0	2,500,000,000
Total IBL86 SPOT										0.00	0	2,500,000,000
Total For IBL86										0.00	0	2,500,000,000
IBL87 On 20/05/2019 Spot Bond			7.74000	104.49829	7.74000	104.47622				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.30500	108.38903	8.32500	108.32677				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	31.95421	100.00000	31.88271				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL89 On 26/05/2021 Spot Bond				101.71552		101.68905			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.51195		100.48651			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				101.46382		101.43928			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				102.51103		102.48720			0.00	0	700,000,000
Total IBL95 SPOT									0.00	0	700,000,000
Total For IBL95									0.00	0	700,000,000
IBL96 On 21/09/2019 Spot Bond				101.21854		101.19567			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.71853		100.69381			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				102.57319		102.54684			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.78000	100.37135	8.78000	100.34817			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.74681	100.00000	10.72277			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			8.35500	100.22551	8.37500	100.17591		6,684,000,000,000.00	800,000,000	400,000,000	
Total IDCG03 SPOT								6,684,000,000,000.00	800,000,000	400,000,000	
Total For IDCG03								6,684,000,000,000.00	800,000,000	400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				101.87067		101.84743			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.42500	104.74099	9.46000	104.56512			0.00	0	250,000,000
Total IDCG06 SPOT									0.00	0	250,000,000
Total For IDCG06									0.00	0	250,000,000
IDCG07 On 13/11/2020 Spot Bond				101.89069		101.86713			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.52000	103.77575	11.54000	103.61926			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				101.93604		101.91407			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.44639		101.42175			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			9.87500	109.26196	9.91000	109.04341			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCG12 On 26/04/2021 Spot Bond				100.50913		100.36777			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond				100.66991		100.36059			0.00	5,000,000,000	5,000,000,000
Total IDCG13 SPOT									0.00	5,000,000,000	5,000,000,000
Total For IDCG13									0.00	5,000,000,000	5,000,000,000
IDCG14 On 12/11/2021 Spot Bond				101.85990		101.83703			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				102.39164		102.36749			0.00	0	500,000,000
Total IDCG15 SPOT									0.00	0	500,000,000
Total For IDCG15									0.00	0	500,000,000
IDCG16 On 12/11/2025 Spot Bond				102.57559		102.01491			0.00	1,000,000,000	1,000,000,000
Total IDCG16 SPOT									0.00	1,000,000,000	1,000,000,000
Total For IDCG16									0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG17 On 08/02/2024 Spot Bond				99.86267		102.01822				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond				101.21251		101.18893				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				101.26192		101.23737				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.16681	4.00000	100.15603				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond				101.19084		101.16608				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	5.57118	100.00000	5.55885				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			8.77500	103.19470	8.81000	103.01823				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			6.95500	103.69328	6.97500	103.63725				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									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
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN395U SPOT									0.00	0	0
Total For IN395U									0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN396U SPOT									0.00	0	0
Total For IN396U									0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN398U SPOT									0.00	0	0
Total For IN398U									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
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN402U SPOT									0.00	0	0
Total For IN402U									0.00	0	0
ING196 On 30/06/2027 Spot Bond				69.71813		69.71813			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.46754		100.44318			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING362 On 24/02/2021 Spot Bond				101.58342		101.55785			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING371 On 31/01/2020 Spot Bond				100.06514		100.04343				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond				100.06986		100.04651				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond				101.45141		101.42860				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond				84.61398		84.58416				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond				100.06200		100.04136				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.09396		100.06343				0.00	1,063,000,000	531,500,000
Total INLV01 SPOT										0.00	1,063,000,000	531,500,000
Total For INLV01										0.00	1,063,000,000	531,500,000
INLV02 On 20/10/2020 Spot Bond				100.90467		100.87436				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				100.33758		100.30785				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.60500	106.23994	10.62500	106.17715				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				103.83135		103.79672				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC22U SPOT										0.00	0	0
Total For IPC22U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF09 On 01/07/2019 Spot Bond				100.83837		100.81408			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				101.46266		101.43818			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				101.35496		101.33031			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				101.14828		101.12289			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				101.01392		100.98917			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				101.02528		101.00025			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				101.03663		101.01133			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				101.09605		101.07181			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				101.89226		101.86748			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				101.23401		101.20901			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond				99.93143		99.90851			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF25 On 15/10/2023 Spot Bond				100.43960		100.41399			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				101.96919		101.94555			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				101.99111		101.96720			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				100.94222		100.91745			0.00	86,000,000	43,000,000
Total IPF30 SPOT									0.00	86,000,000	43,000,000
Total For IPF30									0.00	86,000,000	43,000,000
IPF31 On 25/03/2026 Spot Bond				100.96640		100.94100			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPFC23 On 25/07/2019 Spot Bond				100.16686		100.14600			0.00	0	0
Total IPFC23 SPOT									0.00	0	0
Total For IPFC23									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.69655	2.75000	100.68895			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			6.25000	146.14403	6.25000	146.08062			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.57577		101.55033			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV026 On 27/09/2019 Spot Bond				100.74080		100.71208			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.82000	121.74227	4.82000	121.69391			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.82000	121.74227	4.82000	121.69391			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond				101.47297		101.44487			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.10071		100.07095			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			10.50500	105.86118	10.52500	105.79881			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				107.29489		107.26404			0.00	86,000,000	53,000,000
Total IV035 SPOT									0.00	86,000,000	53,000,000
Total For IV035									0.00	86,000,000	53,000,000
IV036 On 22/07/2021 Spot Bond				100.31335		100.28059			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				101.22182		101.18985			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			5.25000	147.19735	5.25000	147.13717			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				105.91579		105.88722			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			10.85500	103.41996	10.87500	103.34821			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV042 On 18/11/2021 Spot Bond				107.84659		107.81853			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			10.74500	109.43928	10.76500	109.36292			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				100.08658		100.05750			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			4.20000	151.24185	4.20000	151.18431			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				103.31860		103.28827			0.00	0	26,000,000
Total IV046 SPOT									0.00	0	26,000,000
Total For IV046									0.00	0	26,000,000
IV050 On 26/06/2024 Spot Bond				101.22009		101.18724			0.00	0	1,500,000,000
Total IV050 SPOT									0.00	0	1,500,000,000
Total For IV050									0.00	0	1,500,000,000
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
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									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
IV19A On 31/03/2028 Spot Bond			4.95000	161.38903	4.95000	161.32460			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.87768				0.00	0	0
Total IVA888 SPOT										0.00	0	0
Total For IVA888										0.00	0	0
IVA889 On 09/05/2019 Spot Bond			7.45000	99.79631	7.45000	99.73536				0.00	0	0
Total IVA889 SPOT										0.00	0	0
Total For IVA889										0.00	0	0
IVA890 On 16/05/2019 Spot Bond			7.45000	99.65421	7.45000	99.59344				0.00	0	0
Total IVA890 SPOT										0.00	0	0
Total For IVA890										0.00	0	0
IVA892 On 29/05/2019 Spot Bond			7.55000	99.38328	7.55000	99.32203				0.00	0	0
Total IVA892 SPOT										0.00	0	0
Total For IVA892										0.00	0	0
IVA893 On 06/06/2019 Spot Bond			7.55000	99.22010	7.55000	99.15905				0.00	0	0
Total IVA893 SPOT										0.00	0	0
Total For IVA893										0.00	0	0
IVA894 On 13/06/2019 Spot Bond			7.55000	99.07776	7.55000	99.01688				0.00	0	0
Total IVA894 SPOT										0.00	0	0
Total For IVA894										0.00	0	0
IVA895 On 20/06/2019 Spot Bond			7.55000	98.93583	7.55000	98.87513				0.00	0	0
Total IVA895 SPOT										0.00	0	0
Total For IVA895										0.00	0	0
IVA898 On 11/07/2019 Spot Bond			7.65000	98.49306	7.65000	98.43210				0.00	0	0
Total IVA898 SPOT										0.00	0	0
Total For IVA898										0.00	0	0
IVA899 On 18/07/2019 Spot Bond			7.65000	98.35094	7.65000	98.29016				0.00	0	0
Total IVA899 SPOT										0.00	0	0
Total For IVA899										0.00	0	0
IVA900 On 25/07/2019 Spot Bond			7.65000	98.20923	7.65000	98.14862				0.00	0	0
Total IVA900 SPOT										0.00	0	0
Total For IVA900										0.00	0	0
IVA951 On 01/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA951 SPOT										0.00	0	0
Total For IVA951										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.77389		100.74895			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.79118		100.76569			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.40260		100.37064			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.21000	102.93171	8.21000	102.90894			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	87.00552	100.00000	86.80779			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.37500	104.47697	8.39500	104.41283			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.76979		101.74447			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.43052		101.40599			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC063 On 07/08/2020 Spot Bond				99.90164		99.87691			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.70070		100.67725			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC092 On 24/11/2019 Spot Bond				101.72508		101.69860			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.22500	107.93323	9.24500	107.86019			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				100.91100		100.88413			0.00	172,000,000	86,000,000
Total IVC097 SPOT									0.00	172,000,000	86,000,000
Total For IVC097									0.00	172,000,000	86,000,000
IVC102 On 31/01/2020 Spot Bond				100.07665		100.05104			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.92515		100.89788			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond				101.42194		101.39629			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				101.28631		101.26078			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.91572		100.88871			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.02789		100.07463			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond				102.86280		102.83687			0.00	1,380,000,000	690,000,000
Total IVC109 SPOT									0.00	1,380,000,000	690,000,000
Total For IVC109									0.00	1,380,000,000	690,000,000
IVC110 On 19/05/2021 Spot Bond			8.87500	106.08483	8.89500	106.02228			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond				101.73973		101.71562			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC114 On 14/09/2021 Spot Bond				101.29489		101.26865			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				101.95456		101.92823			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC126 SPOT									0.00	0	0
Total For IVC126									0.00	0	0
IVC131 On 08/05/2019 Spot Bond				99.86771		99.84537			0.00	0	0
Total IVC131 SPOT									0.00	0	0
Total For IVC131									0.00	0	0
IVC132 On 31/05/2019 Spot Bond				101.50636		101.48278			0.00	0	0
Total IVC132 SPOT									0.00	0	0
Total For IVC132									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	103.24886	8.02000	103.22655			0.00	0	0
Total IVC133 SPOT									0.00	0	0
Total For IVC133									0.00	0	0
IVC134 On 25/07/2020 Spot Bond				100.01814		100.06745			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				100.41910		100.39714			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				102.31770		102.29187			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				101.67230		101.64618			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									0.00	0	0
IVC138 On 17/09/2019 Spot Bond				101.05487		101.03153			0.00	0	0
Total IVC138 SPOT									0.00	0	0
Total For IVC138									0.00	0	0
IVC140 On 18/10/2021 Spot Bond				100.36127		100.33589			0.00	0	0
Total IVC140 SPOT									0.00	0	0
Total For IVC140									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC144 On 03/12/2021 Spot Bond				101.47090		101.44632			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				101.37012		101.34636			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				101.41708		101.39341			0.00	0	0
Total IVC146 SPOT									0.00	0	0
Total For IVC146									0.00	0	0
IVC147 On 21/12/2021 Spot Bond				101.00357		100.97920			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				101.32071		101.29449			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				101.31380		101.28772			0.00	0	0
Total IVC149 SPOT									0.00	0	0
Total For IVC149									0.00	0	0
IVC150 On 17/09/2019 Spot Bond				100.39968		100.37740			0.00	0	0
Total IVC150 SPOT									0.00	0	0
Total For IVC150									0.00	0	0
IVC152 On 15/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	120,000,000,000	120,000,000,000
Total IVC152 SPOT									10,000,000,000,000.00	120,000,000,000	120,000,000,000
Total For IVC152									10,000,000,000,000.00	120,000,000,000	120,000,000,000
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				99.93601		99.91457			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				100.23829		100.21304			0.00	0	0
Total IVC156 SPOT									0.00	0	0
Total For IVC156									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC157 On 27/02/2020 Spot Bond				101.42396		101.40168			0.00	0	0
Total IVC157 SPOT									0.00	0	0
Total For IVC157									0.00	0	0
IVC158 On 02/04/2020 Spot Bond				100.70555		100.68207			0.00	0	0
Total IVC158 SPOT									0.00	0	0
Total For IVC158									0.00	0	0
IVC159 On 06/06/2023 Spot Bond				100.89255		100.86843			0.00	0	0
Total IVC159 SPOT									0.00	0	0
Total For IVC159									0.00	0	0
IVC160 On 05/04/2020 Spot Bond				100.64871		100.62472			0.00	0	0
Total IVC160 SPOT									0.00	0	0
Total For IVC160									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF60U SPOT										0.00	0	0
Total For IVF60U										0.00	0	0
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF68U SPOT										0.00	0	0
Total For IVF68U										0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,000,000,000
Total IVF69U SPOT										0.00	0	13,000,000,000
Total For IVF69U										0.00	0	13,000,000,000
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond				100.07980		100.05312				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										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				101.25899		101.22984				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				101.29187		101.26623				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				101.46800		101.44254				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.90628		100.87955				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			8.42500	104.15373	8.44500	104.08516				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.86112		101.83654				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP009 On 24/05/2020 Spot Bond				101.67951		101.65372			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond				101.59337		101.56893			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				101.58651		101.56122			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond				100.52215		100.49537			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				100.90801		100.88129			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.54189		100.51502			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.86500	120.68902	9.90000	120.43254		1,952,776,750,000.00	197,950,000	197,950,000	
Total KW01 SPOT								1,952,776,750,000.00	197,950,000	197,950,000	
Total For KW01								1,952,776,750,000.00	197,950,000	197,950,000	
LBK08 On 30/10/2019 Spot Bond				100.09318		100.07024		0.00	0	0	
Total LBK08 SPOT								0.00	0	0	
Total For LBK08								0.00	0	0	
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total LBK08/JIBAR SPOT								0.00	0	0	
Total For LBK08/JIBAR								0.00	0	0	
LBK11 On 28/11/2019 Spot Bond			8.35500	104.82292	8.70500	104.60627		8,689,200,000,000.00	1,040,000,000	260,000,000	
Total LBK11 SPOT								8,689,200,000,000.00	1,040,000,000	260,000,000	
Total For LBK11								8,689,200,000,000.00	1,040,000,000	260,000,000	
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	104.13211	9.62000	104.10509		0.00	0	0	
Total LBK11/R207 SPOT								0.00	0	0	
Total For LBK11/R207								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK12L On 25/02/2020 Spot Bond			9.71000	101.77038	9.71000	101.74373			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				104.31143		104.28505			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				101.61128		101.58609			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				101.66461		101.64085			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				104.83246		104.80589			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			9.12000	106.93253	9.16000	106.79844			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond				101.85968		101.83640			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				103.48082		103.45518			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			9.47000	104.05681	9.51000	103.86000			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK26 On 23/03/2021 Spot Bond				101.43382		101.40997			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				101.89391		101.86762			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			10.55000	105.00982	10.57000	104.86530			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK29 On 07/06/2023 Spot Bond			9.42000	104.88962	9.46000	104.72886			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				101.03293		101.00899			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				101.75071		101.72495			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				99.85884		99.83505			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				102.10003		102.07354			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				100.94380		100.91832			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.68500	103.73160	7.68500	103.70999			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				102.30208		102.27576			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			9.52000	102.73891	9.56000	102.59686			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				102.89759		102.87101			0.00	10,000,000,000	5,000,000,000
Total LGL07 SPOT									0.00	10,000,000,000	5,000,000,000
Total For LGL07									0.00	10,000,000,000	5,000,000,000
LGL08 On 28/02/2023 Spot Bond				103.96396		103.93773			0.00	0	2,500,000,000
Total LGL08 SPOT									0.00	0	2,500,000,000
Total For LGL08									0.00	0	2,500,000,000
LGL09 On 28/08/2024 Spot Bond				104.83558		104.80670			0.00	686,000,000	343,000,000
Total LGL09 SPOT									0.00	686,000,000	343,000,000
Total For LGL09									0.00	686,000,000	343,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL10 On 08/10/2025 Spot Bond				100.62568		100.59972			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC08U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC08U SPOT									0.00	0	0
Total For LHC08U									0.00	0	0
LHC09U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC09U SPOT									0.00	0	0
Total For LHC09U									0.00	0	0
LHC10U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC10U SPOT									0.00	0	0
Total For LHC10U									0.00	0	0
LHC11U On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	100,000,000
Total LHC11U SPOT									0.00	0	100,000,000
Total For LHC11U									0.00	0	100,000,000
LHL19 On 14/11/2019 Spot Bond			12.53500	107.58226	12.53500	107.54615			0.00	0	200,000,000
Total LHL19 SPOT									0.00	0	200,000,000
Total For LHL19									0.00	0	200,000,000
LHL26 On 13/11/2020 Spot Bond				99.65491		102.81432			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				99.69430		102.49454			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				99.65692		102.79239			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				103.13858		103.10916			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LOM02 On 30/01/2024 Spot Bond				100.08525		100.05671			0.00	0	0
Total LOM02 SPOT									0.00	0	0
Total For LOM02									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				101.75776		101.73289			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB2 On 20/11/2019 Spot Bond				102.20220		102.17729			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				101.98261		101.95451			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ12 On 04/11/2019 Spot Bond				99.93858		99.91794			0.00	0	0
Total MAQ129 SPOT									0.00	0	0
Total For MAQ129									0.00	0	0
MAQ13 On 09/12/2019 Spot Bond				101.20729		101.18486			0.00	0	0
Total MAQ131 SPOT									0.00	0	0
Total For MAQ131									0.00	0	0
MAQ13 On 27/01/2020 Spot Bond				100.00934		100.06093			0.00	0	0
Total MAQ132 SPOT									0.00	0	0
Total For MAQ132									0.00	0	0
MAQ13 On 13/05/2019 Spot Bond				99.79612		99.77573			0.00	0	0
Total MAQ133 SPOT									0.00	0	0
Total For MAQ133									0.00	0	0
MAQ13 On 10/06/2019 Spot Bond				99.22849		99.20819			0.00	0	0
Total MAQ135 SPOT									0.00	0	0
Total For MAQ135									0.00	0	0
MAQ13 On 15/07/2019 Spot Bond				98.51756		98.49725			0.00	0	0
Total MAQ138 SPOT									0.00	0	0
Total For MAQ138									0.00	0	0
MAQ13 On 17/05/2019 Spot Bond				99.71788		99.69773			0.00	0	0
Total MAQ139 SPOT									0.00	0	0
Total For MAQ139									0.00	0	0
MBF04 On 07/06/2019 Spot Bond				101.41157		101.38998			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF05 On 17/05/2019 Spot Bond				101.80429		101.78377			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05: On 28/09/2019 Spot Bond				101.01072		100.98745			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2020 Spot Bond				101.23752		101.21478			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05: On 28/08/2020 Spot Bond				101.69921		101.67617			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05: On 21/05/2021 Spot Bond				101.71399		101.69105			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF060 SPOT									0.00	0	0
Total For MBF060									0.00	0	0
MBF06: On 17/08/2021 Spot Bond				101.67410		101.65152			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBP03: On 12/09/2019 Spot Bond				101.44601		101.42360			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond				100.50970		100.48551			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03: On 26/05/2020 Spot Bond				101.51884		101.49476			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03: On 02/11/2022 Spot Bond				100.02144		99.99982			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03: On 23/02/2021 Spot Bond				101.53362		101.51016			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 23/02/2023 Spot Bond				101.56101		101.53713			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				100.41369		100.38955			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				100.15922		100.01831			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				100.01297		100.06362			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				100.83903		100.81570			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				100.84903		100.82543			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				101.49165		101.46799			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				101.50971		101.48576			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				100.83906		100.81572			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				100.84906		100.82545			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				102.87668		102.85113			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.63000	106.47262	8.65000	106.39986			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			8.33500	101.92880	8.33500	101.90595			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond				107.84767		107.81603			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond			9.37500	100.50207	9.37500	100.47634			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.27500	101.90938	10.27500	101.88079			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond			13.57500	103.26996	13.57500	103.23174			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond				101.69801		101.66271			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.45500	104.00063	8.47500	103.94257			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				101.68886		101.66286			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.32500	102.34869	11.36000	102.16335			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			9.72000	105.50495	9.76000	105.36494		194,400,000,000.00	20,000,000	1,060,000,000	
Total MMIG05 SPOT								194,400,000,000.00	20,000,000	1,060,000,000	
Total For MMIG05								194,400,000,000.00	20,000,000	1,060,000,000	
MMIG0 On 19/10/2028 Spot Bond				102.34359		102.31580			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				101.12939		101.10441			0.00	86,000,000	43,000,000
Total MMIG07 SPOT									0.00	86,000,000	43,000,000
Total For MMIG07									0.00	86,000,000	43,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MQB00 On 28/08/2023 Spot Bond				107.89863		107.86678			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond				101.16875		101.14432			0.00	20,000,000	10,000,000
Total MTN06 SPOT									0.00	20,000,000	10,000,000
Total For MTN06									0.00	20,000,000	10,000,000
MTN07 On 13/07/2022 Spot Bond				101.49136		101.46515			0.00	20,000,000	10,000,000
Total MTN07 SPOT									0.00	20,000,000	10,000,000
Total For MTN07									0.00	20,000,000	10,000,000
MTN08 On 11/10/2020 Spot Bond				101.01401		100.98912			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				101.73307		101.70701			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				101.84224		101.81452			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond				101.59915		101.57542			0.00	0	500,000,000
Total MTN11 SPOT									0.00	0	500,000,000
Total For MTN11									0.00	0	500,000,000
MTN12 On 04/06/2023 Spot Bond				101.13023		101.10569			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				101.51473		101.48938			0.00	20,000,000	10,000,000
Total MTN13 SPOT									0.00	20,000,000	10,000,000
Total For MTN13									0.00	20,000,000	10,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	94,238,100
Total MWA1U SPOT									0.00	0	94,238,100
Total For MWA1U									0.00	0	94,238,100
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0
Total For MWA3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MWAR(On 22/11/2019 Spot Bond				101.89921		101.87474			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond				101.76384		101.73813			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				101.74483		101.71940			0.00	0	0
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
N4A211On 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
N6B26 On 20/03/2020 Spot Bond				101.32457		101.30137			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond				101.29626		101.27238			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				101.27340		101.24911			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				101.12205		101.09605			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				101.32390		101.29325			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				101.58439		101.54772			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.87000	101.93666	8.91000	101.79414			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.84500	105.17465	7.86500	105.13031			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0

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			9.32000	105.04837	9.36000	104.88194			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.32500	103.53703	10.36000	103.33164			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00	87,500,000,000	49,600,000,000	
Total NBG01G SPOT								0,000,000,000,000.00	87,500,000,000	49,600,000,000	
Total For NBG01G								0,000,000,000,000.00	87,500,000,000	49,600,000,000	
NBG02 On 30/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		550,000,000,000,000.00	25,500,000,000	22,500,000,000	
Total NBG02G SPOT								0,000,000,000,000.00	25,500,000,000	22,500,000,000	
Total For NBG02G								0,000,000,000,000.00	25,500,000,000	22,500,000,000	
NBG03 On 30/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total NBG03G SPOT								0,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For NBG03G								0,000,000,000,000.00	20,000,000,000	20,000,000,000	
NBK11 On 28/11/2020 Spot Bond			7.86500	105.36291	7.86500	105.34047		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			7.60000	104.19193	7.62000	104.13565		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.12723	9.38000	101.10205		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			9.12000	103.52917	9.16000	103.34709		1,158,240,000,000.00	127,000,000	63,500,000	
Total NBK13A SPOT								1,158,240,000,000.00	127,000,000	63,500,000	
Total For NBK13A								1,158,240,000,000.00	127,000,000	63,500,000	
NBK14 On 25/06/2021 Spot Bond			7.92500	105.91917	7.94500	105.85704		0.00	0	2,500,000,000	
Total NBK14A SPOT								0.00	0	2,500,000,000	
Total For NBK14A								0.00	0	2,500,000,000	
NBK15 On 11/02/2022 Spot Bond			8.17500	103.44544	8.19500	103.37322		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			8.97500	104.12231	9.01000	103.93988		0.00	0	0	
Total NBK16A SPOT								0.00	0	0	
Total For NBK16A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17/ On 22/04/2026 Spot Bond			9.17500	104.21953	9.21000	104.01234			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			8.42500	104.72426	8.42500	104.70052			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			8.70500	106.51726	8.72500	106.43843			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			9.52500	108.56830	9.56000	108.35853			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.10553		101.08177			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			10.08500	105.95964	10.12000	105.73468		806,800,000,000.00		80,000,000	40,000,000
Total NBK21A SPOT								806,800,000,000.00		80,000,000	40,000,000
Total For NBK21A								806,800,000,000.00		80,000,000	40,000,000
NBK22/ On 19/11/2022 Spot Bond			9.46000	106.38175	9.50000	106.23511			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			9.59500	110.06811	9.63000	109.86692			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				102.04241		102.01963			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.67500	112.18768	9.71000	111.94868			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				101.93836		101.91479			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			9.02000	107.35082	9.06000	107.19441			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25I On 12/02/2025 Spot Bond				104.71447		104.68767			0.00	80,000,000	40,000,000
Total NBK25B SPOT									0.00	80,000,000	40,000,000
Total For NBK25B									0.00	80,000,000	40,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	19.20166	100.00000	19.15869			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				103.34411		103.31415			0.00	20,000,000	10,000,000
Total NBK26B SPOT									0.00	20,000,000	10,000,000
Total For NBK26B									0.00	20,000,000	10,000,000
NBK27I On 10/05/2026 Spot Bond			9.88500	111.65046	9.92000	111.43956			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.43000	104.45339	9.47000	104.28753			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				102.39858		102.37535			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.82500	106.07842	9.86000	105.86796			0.00	0	57,200,000
Total NBK29A SPOT									0.00	0	57,200,000
Total For NBK29A									0.00	0	57,200,000
NBK30I On 20/02/2024 Spot Bond			8.70500	105.33693	8.74500	105.15453			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				102.98405		102.96059			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 09/11/2023 Spot Bond			8.69000	107.18889	8.73000	107.01452			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				101.86383		101.83864			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				101.93092		101.91021			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK34I On 10/05/2021 Spot Bond				103.28379		103.26119			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				103.85339		103.82865			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				104.86709		104.83919			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.07064		100.04932			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				101.40783		101.38625			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.34500	103.02068	7.34500	103.00048		2,056,600,000,000.00		280,000,000	70,000,000
Total NBK3A SPOT								2,056,600,000,000.00		280,000,000	70,000,000
Total For NBK3A								2,056,600,000,000.00		280,000,000	70,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	78.09448	100.00000	77.93672		0.00		0	0
Total NBK3A/R204 SPOT								0.00		0	0
Total For NBK3A/R204								0.00		0	0
NBK4 On 28/10/2024 Spot Bond			11.10000	56.12241	11.13500	56.00928		0.00		0	0
Total NBK4 SPOT								0.00		0	0
Total For NBK4								0.00		0	0
NBK40I On 31/07/2026 Spot Bond				100.07148		100.04758		0.00		0	0
Total NBK40B SPOT								0.00		0	0
Total For NBK40B								0.00		0	0
NBK41I On 20/02/2020 Spot Bond				101.99830		101.97584		0.00		0	0
Total NBK41B SPOT								0.00		0	0
Total For NBK41B								0.00		0	0
NBK42I On 21/02/2022 Spot Bond				102.63248		102.60858		0.00		0	0
Total NBK42B SPOT								0.00		0	0
Total For NBK42B								0.00		0	0
NBK43I On 20/02/2024 Spot Bond				103.05841		103.03292		0.00		0	0
Total NBK43B SPOT								0.00		0	0
Total For NBK43B								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK44I On 15/02/2021 Spot Bond				102.00136		101.97889				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond				102.14375		102.12027				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond				103.06304		103.03801				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond				103.71322		103.68624				0.00	1,700,000,000	850,000,000
Total NBK47B SPOT										0.00	1,700,000,000	850,000,000
Total For NBK47B										0.00	1,700,000,000	850,000,000
NBK48I On 09/11/2021 Spot Bond				101.83631		101.81435				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond				101.89168		101.86902				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond				102.31851		102.29509				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond				101.62639		101.60312				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond				101.70220		101.67839				0.00	0	7,500,000,000
Total NBK52B SPOT										0.00	0	7,500,000,000
Total For NBK52B										0.00	0	7,500,000,000
NBK53I On 21/02/2026 Spot Bond				102.08556		102.06116				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond				101.72498		101.70029				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.41168		101.38775				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				101.11034		101.08462			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.27000	102.71858	10.30500	102.55763			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				101.10439		101.07880			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.30500	101.92624	10.34000	101.76616			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				101.11034		101.08462			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				101.11974		101.09380			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				101.13163		101.10542			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				101.06789		101.04219			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
NED17 On 14/10/2019 Spot Bond				100.49215		100.46364				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.46446		100.43591				0.00	2,600,000,000	1,300,000,000
Total NED18 SPOT										0.00	2,600,000,000	1,300,000,000
Total For NED18										0.00	2,600,000,000	1,300,000,000
NED19 On 01/07/2020 Spot Bond				103.20449		103.19605				0.00	400,000,000	200,000,000
Total NED19 SPOT										0.00	400,000,000	200,000,000
Total For NED19										0.00	400,000,000	200,000,000
NED20 On 01/07/2020 Spot Bond			8.63500	106.65771	8.63500	106.63281				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond				107.24472		107.20975				0.00	140,000,000	70,000,000
Total NEDT1A SPOT										0.00	140,000,000	70,000,000

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 NEDT1A									0.00	140,000,000	70,000,000
NEDT1 On 26/11/2021 Spot Bond				108.42435		108.39008			0.00	400,000,000	200,000,000
Total NEDT1B SPOT									0.00	400,000,000	200,000,000
Total For NEDT1B									0.00	400,000,000	200,000,000
NET52 On 23/01/2020 Spot Bond				100.31443		100.29267			0.00	2,400,000,000	2,550,000,000
Total NET52 SPOT									0.00	2,400,000,000	2,550,000,000
Total For NET52									0.00	2,400,000,000	2,550,000,000
NGL01 On 22/09/2021 Spot Bond				105.75938		105.73151			0.00	100,000,000	50,000,000
Total NGL01 SPOT									0.00	100,000,000	50,000,000
Total For NGL01									0.00	100,000,000	50,000,000
NGL02 On 15/03/2022 Spot Bond				106.22855		106.20004			0.00	0	30,000,000
Total NGL02 SPOT									0.00	0	30,000,000
Total For NGL02									0.00	0	30,000,000
NGL03 On 26/05/2022 Spot Bond				101.97699		101.94584			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				104.13760		104.10884			0.00	1,500,000,000	820,000,000
Total NGL04 SPOT									0.00	1,500,000,000	820,000,000
Total For NGL04									0.00	1,500,000,000	820,000,000
NGL05 On 26/07/2023 Spot Bond				101.67463		101.52975			0.00	86,000,000	43,000,000
Total NGL05 SPOT									0.00	86,000,000	43,000,000
Total For NGL05									0.00	86,000,000	43,000,000
NGL06 On 01/12/2023 Spot Bond				101.68189		101.65534			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				100.65929		100.63192			0.00	0	0
Total NGL07 SPOT									0.00	0	0
Total For NGL07									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond				106.01427		105.97962			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1/ On 20/10/2023 Spot Bond				100.32416		100.29035			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				101.32991		101.29747			0.00	300,000,000	150,000,000
Total NGT103 SPOT									0.00	300,000,000	150,000,000

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 NGT103									0.00	300,000,000	150,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			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	99.67573	13.50000	99.63977			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond				101.58540		101.55499			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NHM00 On 18/05/2019 Spot Bond				110.54795		110.51781			0.00	0	0
Total NHM005 SPOT									0.00	0	0
Total For NHM005									0.00	0	0
NHM00 On 16/04/2021 Spot Bond				100.48721		100.45732			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				100.50958		100.47835			0.00	0	0
Total NHM007 SPOT									0.00	0	0
Total For NHM007									0.00	0	0
NHM00 On 26/04/2020 Spot Bond				100.18295		100.15500			0.00	0	0
Total NHM008 SPOT									0.00	0	0
Total For NHM008									0.00	0	0
NHM00 On 26/04/2022 Spot Bond				100.20834		100.17677			0.00	0	0
Total NHM009 SPOT									0.00	0	0
Total For NHM009									0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.03000	213.55151	4.03000	213.47135			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			3.66000	178.34621	3.66000	178.28115			0.00	0	0
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.57500	130.03549	3.57500	129.98820			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			3.82000	94.83004	3.82000	94.79504		152,800,000,000.00		40,000,000	20,000,000
Total NI29 SPOT								152,800,000,000.00		40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NI29										152,800,000,000.00	40,000,000	20,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.28000	104.97066	4.32000	104.33222				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			3.68000	129.31185	3.68000	129.26447				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.07000	126.66375	4.07000	126.61599				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.13000	171.94257	4.13000	171.87768				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			4.51000	166.95672	4.51000	166.89202				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			3.99500	109.35653	4.03500	108.68692				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			7.38500	104.80051	7.38500	104.77952				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond				101.45147		101.45147				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond				101.67243		101.64686				0.00	0	0
Total NN03 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 NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond				101.76385		101.73814				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond				101.29293		101.26778				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond				101.33520		101.30923				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NNF01 On 21/08/2019 Spot Bond				105.08251		105.08251				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.01500	104.46881	8.01500	104.44552				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				101.72207		101.69964				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				101.84752		101.82331				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				101.73343		101.70816				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				101.73541		101.71011				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.21500	104.50489	8.21500	104.48102				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				101.72972		101.70451				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				101.81172		101.78532				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
NQ1C1 On 22/05/2020 Spot Bond			8.41500	104.54097	8.41500	104.51651				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				101.81177		101.78537				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				102.00251		101.97334				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				101.92644		101.89837				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.50500	111.21020	8.52500	111.12159				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.85000	183.92266	3.85000	183.85452				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.72500	114.15271	10.76000	113.90110		10,725,000,000,000.00		1,000,000,000	6,140,000,000	
Total NRA028 SPOT								10,725,000,000,000.00		1,000,000,000	6,140,000,000	
Total For NRA028								10,725,000,000,000.00		1,000,000,000	6,140,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.30099	100.00000	17.26249				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										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
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U 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 NSN99U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.63007		100.68014			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				100.65762		100.70847			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				101.97972		101.95488			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond				102.42086		102.39786			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				102.71817		102.69385			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				100.84022		100.81540			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				101.33281		101.30928			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				101.36687		101.34273			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				101.78107		101.75511			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond				102.19681		102.17243			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.61000	104.89914	7.61000	104.87749			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				101.85170		101.82721			0.00	0	0
Total OML04 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 OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.70500	102.04769	8.72500	102.00730			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			9.67000	102.83907	9.71000	102.71314			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			10.52500	103.16360	10.56000	102.98251			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond				102.44797		102.42382			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			9.82000	104.48699	9.86000	104.34526			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.62500	104.80585	10.66000	104.61406			0.00	0	920,000,000
Total OML10 SPOT									0.00	0	920,000,000
Total For OML10									0.00	0	920,000,000
PBAJ1I 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
PBAV1I 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
PBBJ1I 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
PBDJ1I 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
PBGJ1I 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
PBJC1I On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				101.29017		101.26508				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM44 On 07/11/2019 Spot Bond				99.91031		99.88773				0.00	0	0
Total PMM44 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 PMM44										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
PMM47 On 30/09/2019 Spot Bond				101.49837		101.47498				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond				101.53367		101.50918				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM49 On 28/05/2019 Spot Bond				101.43788		101.41505				0.00	0	0
Total PMM49 SPOT										0.00	0	0
Total For PMM49										0.00	0	0
PMM50 On 28/02/2020 Spot Bond				101.49883		101.47488				0.00	0	0
Total PMM50 SPOT										0.00	0	0
Total For PMM50										0.00	0	0
PMM51 On 28/02/2022 Spot Bond				101.58582		101.56049				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				99.33958		99.31377				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.62747		101.60461				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.70598		101.68201				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				101.77466		101.74972				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				101.91199		101.88511				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				101.93161		101.90445				0.00	0	0
Total PRE2C1 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 PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				101.95122		101.92378			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.52500	114.73393	8.56000	114.50078		039,157,412,842,500.00	3,406,352,775,700	1,526,204,041,300	
Total R186 SPOT								19,157,412,842,500.00	406,352,775,700	526,204,041,300	
Total For R186									19,157,412,842,500.00	406,352,775,700	526,204,041,300
R197 On 07/12/2023 Spot Bond			2.65000	303.77837	2.65000	303.67569		48,645,838,530,000.00	18,356,920,200	41,142,800,000	
Total R197 SPOT								18,645,838,530,000.00	18,356,920,200	41,142,800,000	
Total For R197									18,645,838,530,000.00	18,356,920,200	41,142,800,000
R202 On 07/12/2033 Spot Bond			3.03000	238.89456	3.03000	238.81136		378,500,761,290,000.00	124,917,743,000	316,636,583,500	
Total R202 SPOT								18,500,761,290,000.00	124,917,743,000	316,636,583,500	
Total For R202									18,500,761,290,000.00	124,917,743,000	316,636,583,500
R2023 On 28/02/2023 Spot Bond			7.72000	101.42898	7.76000	101.27761		209,506,505,720,000.00	1,840,609,651,000	1,373,568,798,700	
Total R2023 SPOT								19,506,505,720,000.00	840,609,651,000	373,568,798,700	
Total For R2023									19,506,505,720,000.00	840,609,651,000	373,568,798,700
R2030 On 31/01/2030 Spot Bond			9.10000	94.56863	9.12000	94.41692		105,994,192,660,000.00	890,768,592,600	536,112,029,800	
Total R2030 SPOT								15,994,192,660,000.00	890,768,592,600	536,112,029,800	
Total For R2030									15,994,192,660,000.00	890,768,592,600	536,112,029,800
R2032 On 31/03/2032 Spot Bond			9.33000	92.72122	9.35000	92.55829		228,106,840,480,000.00	1,524,984,656,000	794,740,892,500	
Total R2032 SPOT								18,106,840,480,000.00	524,984,656,000	794,740,892,500	
Total For R2032									18,106,840,480,000.00	524,984,656,000	794,740,892,500
R2035 On 28/02/2035 Spot Bond			9.56000	95.98923	9.57500	95.84880		785,471,491,420,000.00	1,128,187,394,500	1,032,911,786,200	
Total R2035 SPOT								15,471,491,420,000.00	128,187,394,500	1,032,911,786,200	
Total For R2035									15,471,491,420,000.00	128,187,394,500	1,032,911,786,200
R2037 On 31/01/2037 Spot Bond			9.65000	92.45598	9.67000	92.27621		734,488,267,785,000.00	801,501,374,900	880,827,509,600	
Total R2037 SPOT								14,488,267,785,000.00	801,501,374,900	380,827,509,600	
Total For R2037									14,488,267,785,000.00	801,501,374,900	380,827,509,600
R2040 On 31/01/2040 Spot Bond			9.74000	95.71938	9.75500	95.56868		836,793,058,672,000.00	1,625,954,112,800	872,480,513,500	
Total R2040 SPOT								16,793,058,672,000.00	625,954,112,800	372,480,513,500	
Total For R2040									16,793,058,672,000.00	625,954,112,800	372,480,513,500
R2044 On 31/01/2044 Spot Bond			9.76000	92.82828	9.77500	92.67575		998,282,487,184,000.00	409,660,090,900	828,499,354,000	
Total R2044 SPOT								18,282,487,184,000.00	409,660,090,900	328,499,354,000	
Total For R2044									18,282,487,184,000.00	409,660,090,900	328,499,354,000
R2048 On 28/02/2048 Spot Bond			9.70500	92.29861	9.72500	92.09786		735,784,001,922,500.00	1,415,330,654,500	1,485,669,310,900	
Total R2048 SPOT								15,784,001,922,500.00	415,330,654,500	485,669,310,900	

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 R2048									15,784,001,922,500.00	415,330,654,500	485,669,310,900
R207 On 15/01/2020 Spot Bond			6.33500	102.76780	6.33500	102.75009			336,532,293,558,000.00	210,975,894,800	1,449,246,438,000
Total R207 SPOT									16,532,293,558,000.00	210,975,894,800	449,246,438,000
Total For R207									16,532,293,558,000.00	210,975,894,800	449,246,438,000
R208 On 31/03/2021 Spot Bond			6.80500	100.50332	6.82500	100.44965			314,122,523,533,000.00	1,368,717,490,600	746,149,490,600
Total R208 SPOT									14,122,523,533,000.00	368,717,490,600	746,149,490,600
Total For R208									14,122,523,533,000.00	368,717,490,600	746,149,490,600
R209 On 31/03/2036 Spot Bond			9.51000	73.39730	9.53000	73.24633			965,100,810,670,000.00	1,258,159,917,000	1,707,440,585,300
Total R209 SPOT									15,100,810,670,000.00	258,159,917,000	707,440,585,300
Total For R209									15,100,810,670,000.00	258,159,917,000	707,440,585,300
R210 On 31/03/2028 Spot Bond			2.95000	188.54202	2.95000	188.47685			118,257,486,030,000.00	40,087,283,400	48,906,621,400
Total R210 SPOT									18,257,486,030,000.00	40,087,283,400	48,906,621,400
Total For R210									18,257,486,030,000.00	40,087,283,400	48,906,621,400
R212 On 31/01/2022 Spot Bond			2.50000	158.08033	2.50000	158.02749			210,523,196,500,000.00	484,209,278,600	270,565,804,500
Total R212 SPOT									10,523,196,500,000.00	484,209,278,600	270,565,804,500
Total For R212									10,523,196,500,000.00	484,209,278,600	270,565,804,500
R213 On 28/02/2031 Spot Bond			9.22000	85.41372	9.24000	85.26616			862,171,621,986,000.00	527,350,501,300	593,478,550,100
Total R213 SPOT									12,171,621,986,000.00	527,350,501,300	593,478,550,100
Total For R213									12,171,621,986,000.00	527,350,501,300	593,478,550,100
R214 On 28/02/2041 Spot Bond			9.72000	72.15915	9.73500	72.03740			345,727,377,328,000.00	549,971,952,400	765,712,444,500
Total R214 SPOT									15,727,377,328,000.00	549,971,952,400	765,712,444,500
Total For R214									15,727,377,328,000.00	549,971,952,400	765,712,444,500
RCG01 On 24/10/2019 Spot Bond				100.58908		100.56528			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				102.32264		102.29958				0.00	0	0
Total RDFB05 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 RDFB05										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				101.11485		101.09213				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				101.33431		101.30909				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.48731		101.46245				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				101.28417		101.26065				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				101.29012		101.26504				0.00	86,000,000	1,543,000,000
Total RDFB11 SPOT										0.00	86,000,000	1,543,000,000
Total For RDFB11										0.00	86,000,000	1,543,000,000
RDFB1 On 27/11/2022 Spot Bond				101.57546		101.55014				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond				101.53401		101.51052				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond				101.25487		101.23046				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond				101.42243		101.39820				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond				99.78093		99.75852				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond				99.77414		99.75106				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond				99.76877		99.74516				0.00	0	0
Total RDFB18 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 RDFB18										0.00	0	0
RDFB1 On 22/03/2022 Spot Bond				100.98105		100.95709				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				101.00826		100.98364				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				101.03658		101.01127				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				100.85149		100.82633				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond				101.34042		101.31801				0.00	0	1,200,000,000
Total RDFC43 SPOT										0.00	0	1,200,000,000
Total For RDFC43										0.00	0	1,200,000,000
RDFC4 On 16/10/2019 Spot Bond				100.38095		100.35734				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond				101.72917		101.70723				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 28/07/2019 Spot Bond				100.08507		100.06378				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB14I On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB14U SPOT										0.00	0	0
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond				101.69247		101.66825				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED11 On 12/03/2020 Spot Bond				101.59310		101.56210				0.00	0	0
Total RED111 SPOT										0.00	0	0
Total For RED111										0.00	0	0
RED12 On 12/04/2021 Spot Bond				100.57040		100.53597				0.00	0	26,000,000
Total RED121 SPOT										0.00	0	26,000,000

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 RED121										0.00	0	26,000,000
RED20 On 05/01/2020 Spot Bond				100.93447		100.90018				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond				101.04691		101.00857				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond				101.47175		101.43923				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond				102.29098		102.25499				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond				101.96640		101.93279				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				104.05925		104.03450				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				105.04961		105.01869				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond				101.13272		101.09026				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond				100.86867		100.83295				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				99.84807		99.81704				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES04U									0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.64748		101.62180			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				102.45899		102.43362			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.24730		100.22117			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond				99.92873		99.90563			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				100.44131		100.41563			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				101.55046		101.52624			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
RES43 On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES43U SPOT									0.00	0	0
Total For RES43U									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
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			7.90500	104.01613	7.92500	103.95740		3,952,500,000,000.00	500,000,000	1,000,000,000	
Total RW21 SPOT								3,952,500,000,000.00	500,000,000	1,000,000,000	
Total For RW21								3,952,500,000,000.00	500,000,000	1,000,000,000	
RW23 On 10/12/2023 Spot Bond			9.37000	104.25815	9.41000	104.08459		0.00	0	0	
Total RW23 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 RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.82000	100.64789	10.84000	100.50386			0.00	0	310,000,000
Total RW28 SPOT									0.00	0	310,000,000
Total For RW28									0.00	0	310,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond				100.21110		100.18879			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				101.11651		101.09018			0.00	0	100,000,000
Total SBK18 SPOT									0.00	0	100,000,000
Total For SBK18									0.00	0	100,000,000
SBK19 On 24/10/2019 Spot Bond				100.23159		100.20425			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				102.71388		102.68885			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				101.06241		101.11089			0.00	700,000,000	350,000,000
Total SBK21 SPOT									0.00	700,000,000	350,000,000
Total For SBK21									0.00	700,000,000	350,000,000
SBK22 On 28/05/2020 Spot Bond				103.98221		103.95743			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			9.92000	109.21470	9.96000	109.07899		13,888,000,000,000.00	0.00	1,400,000,000	2,730,000,000
Total SBK23 SPOT								13,888,000,000,000.00	0.00	1,400,000,000	2,730,000,000
Total For SBK23								13,888,000,000,000.00	0.00	1,400,000,000	2,730,000,000
SBK24 On 19/10/2020 Spot Bond				102.74555		102.71894			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				104.18443		104.15644			0.00	40,000,000	20,000,000
Total SBK25 SPOT									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK25									0.00	40,000,000	20,000,000
SBK26 On 25/04/2021 Spot Bond			9.25500	105.56488	9.27500	105.50210			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				100.06537		100.04354			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				102.13560		102.11159			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			8.06500	107.72566	8.08500	107.66255			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			9.27000	108.65030	9.30500	108.44078			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				105.55365		105.52466			0.00	20,000,000	10,000,000
Total SBS21 SPOT									0.00	20,000,000	10,000,000
Total For SBS21									0.00	20,000,000	10,000,000
SBS24 On 24/05/2019 Spot Bond				101.69324		101.67208			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.45500	103.98897	6.91500	104.00153		20,724,900,000,000.00	2,780,000,000	1,290,000,000	
Total SBS25 SPOT								20,724,900,000,000.00	2,780,000,000	1,290,000,000	
Total For SBS25								20,724,900,000,000.00	2,780,000,000	1,290,000,000	
SBS27 On 20/02/2024 Spot Bond			8.72000	107.42535	8.76000	107.24057			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.25000	103.52250	7.25000	103.50210			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.38000	97.59708	9.41500	97.40151			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				101.25900		101.23813			0.00	0	0
Total SBS30 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 SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.47500	105.52521	9.51000	105.30127			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.05028		101.02651			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.37500	104.22224	9.41000	104.04832			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond				100.44365		100.49529			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.91500	102.09388	7.91500	102.07199			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.08000	102.37918	9.11500	102.20008			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.01000	100.54452	10.03000	100.38935		2,002,000,000,000.00		200,000,000	100,000,000
Total SBS39 SPOT								2,002,000,000,000.00		200,000,000	100,000,000
Total For SBS39								2,002,000,000,000.00		200,000,000	100,000,000
SBS4 On 16/11/2021 Spot Bond			8.39000	104.45614	8.41000	104.38739			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.35814		100.33598			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			8.60500	103.86290	8.64500	103.71629			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			9.15500	106.91736	9.19000	106.71428			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.48000	107.45475	9.51500	107.21573			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				102.86383		102.84110				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			8.63500	108.63111	8.67500	108.47371				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				103.47751		103.45293				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.33757		100.31708				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				101.16358		101.14198				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			8.90000	103.70337	8.94000	103.58190				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			9.56500	103.24207	9.60000	103.08366				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				102.09811		102.14292				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				101.99876		101.97306				0.00	0	2,500,000,000
Total SBS53 SPOT										0.00	0	2,500,000,000
Total For SBS53										0.00	0	2,500,000,000
SBS54 On 12/06/2020 Spot Bond				101.58159		101.55886				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				102.27621		102.25207				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.47500	104.75061	8.51500	104.61841				0.00	0	0
Total SBS56 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 SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond				102.21135		102.18610			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				103.29512		103.26748			0.00	0	10,000,000
Total SBS58 SPOT									0.00	0	10,000,000
Total For SBS58									0.00	0	10,000,000
SBS59 On 09/10/2020 Spot Bond				100.55292		100.52894			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				101.18263		101.15723			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				100.06469		100.04311			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond				100.06532		100.04347			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				100.06724		100.04474			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.55000	293.01825	3.55000	292.91206		142,000,000,000.00	40,000,000	20,000,000	
Total SBSI11 SPOT								142,000,000,000.00	40,000,000	20,000,000	
Total For SBSI11								142,000,000,000.00	40,000,000	20,000,000	
SBSI14 On 07/12/2033 Spot Bond			4.13000	211.20179	4.13000	211.12197		0.00	0	0	
Total SBSI14 SPOT								0.00	0	0	
Total For SBSI14								0.00	0	0	
SBT101 On 31/03/2022 Spot Bond				106.09345		106.05951		0.00	5,350,000,000	6,900,000,000	
Total SBT101 SPOT								0.00	5,350,000,000	6,900,000,000	
Total For SBT101								0.00	5,350,000,000	6,900,000,000	
SBT102 On 30/09/2022 Spot Bond				105.88390		105.84921		0.00	450,000,000	2,100,000,000	
Total SBT102 SPOT								0.00	450,000,000	2,100,000,000	
Total For SBT102								0.00	450,000,000	2,100,000,000	
SBT103 On 31/03/2024 Spot Bond				101.10999		101.07751		0.00	0	0	
Total SBT103 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 SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond				102.12067		104.59548				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				101.65026		101.62385				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			9.77000	106.56092	9.81000	106.38588				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				100.47406		100.44646				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.79768		100.76190				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				100.79782		100.76205				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond				100.70472		100.67161				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100				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				103.62905		103.60491				0.00	21,000,000,000	21,000,000,000
Total SLI4 SPOT										0.00	21,000,000,000	21,000,000,000
Total For SLI4										0.00	21,000,000,000	21,000,000,000
SLRA1 On 15/08/2019 Spot Bond				101.88186		101.85762				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				101.93420		101.90926				0.00	0	0
Total SLRA2 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 SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond				101.83326		101.80966				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond				101.88589		101.86158				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				101.96599		101.94063				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				101.98674		101.96111				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				101.99087		101.96517				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				102.00148		101.97565				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				102.13630		102.10868				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				102.18004		102.15184				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				102.08121		102.05432				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				102.12756		102.10005				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond				102.15255		102.12672				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			9.97000	106.41281	10.01000	106.25208				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000

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 SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				102.30893		102.28313				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond				102.24573		102.22113				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				102.12091		102.09753				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				102.63898		102.61449				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				101.83034		101.80759				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				101.84956		101.82640				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				101.74253		101.71754				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				101.87400		101.85083				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond				101.37990		101.35362				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond				100.38417		100.36184				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00 On 27/09/2023 Spot Bond				100.93396		100.90804				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				101.20215		101.17715				0.00	0	0
Total SPG005 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 SPG005										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
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total SS047U SPOT										0.00	0	10,000,000,000
Total For SS047U										0.00	0	10,000,000,000
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.15000	100.28664	8.17000	100.24670				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.37500	97.78437	8.39500	97.72840				0.00	0	0
Total SSN004 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 SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.37500	97.78437	8.39500	97.72840				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			4.23500	125.56195	4.23500	125.51405				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.02500	106.30404	10.06000	106.08889				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.09000	74.60654	11.11000	74.47959				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.98450		100.95864				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				101.62973		101.60091				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.13895		101.11387				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.51182		101.48655				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				101.86390		101.83872				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				101.67731		101.65056				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	102.53127	9.55000	102.50485				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				100.44616		100.42021				0.00	0	0
Total SSN040 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 SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			9.12000	102.94707	9.16000	102.77630				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04 On 31/01/2038 Spot Bond			4.17000	106.63779	4.21000	105.98751				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				98.23867		98.21646				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				100.07709		100.05137				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				100.57693		100.55118				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.68000	291.50235	3.68000	291.39568				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				100.85951		100.83627				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				100.36846		100.22765				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			6.85700	102.27096	6.87700	102.22396				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond				100.17192		100.02936				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				99.99975		99.97691				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				100.00000		100.00000				0.00	0	0
Total SSN057 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 SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN060 On 05/10/2022 Spot Bond				100.63363		100.61019				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN061 On 31/03/2028 Spot Bond			4.17000	171.40980	4.17000	171.34494				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN062 On 31/01/2025 Spot Bond			3.62000	129.72480	3.62000	129.67748				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN063 On 31/01/2038 Spot Bond			4.51000	101.58579	4.55000	100.97135				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN064 On 31/03/2029 Spot Bond			3.81000	94.91362	3.81000	94.87861				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN065 On 31/03/2028 Spot Bond			4.13000	171.94257	4.13000	171.87768				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN066 On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN068 On 28/05/2023 Spot Bond				101.59984		101.57429				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN069 On 28/05/2023 Spot Bond				101.58068		101.55544				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN070 On 28/02/2022 Spot Bond				101.53357		101.50908				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN072 On 04/06/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN072 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 SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				101.22738		101.20186				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				101.20880		101.18366				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond				101.12575		101.10028				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond				100.45252		100.42621				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond				102.66800		101.45500				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond				101.96383		101.94269				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond				101.64980		101.62332				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				101.35621		101.32983				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				99.92985		99.90638				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			3.90500	216.53382	3.90500	216.45330				0.00	0	0
Total SSN084 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 SSN084									0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		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				100.00000		100.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SSN08: On 10/10/2019 Spot Bond				100.51092		100.48870			0.00	0	0
Total SSN087 SPOT									0.00	0	0
Total For SSN087									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.54500	98.22717	9.58000	98.03994			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T12A11 On 21/08/2019 Spot Bond				101.94744		101.92439			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			7.98500	102.05901	7.98500	102.03721			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				101.78332		101.75780			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			7.88500	105.11755	7.88500	105.09509			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				101.76182		101.73654			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			7.98500	104.82395	7.98500	104.80128			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				101.62012		101.59467			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			7.93500	104.08255	7.93500	104.06018			0.00	0	0
Total T13A20 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 T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond				101.74255		101.71941				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A1C On 21/11/2019 Spot Bond				101.70203		101.67768				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				101.74056		101.71565				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.46034	8.55000	105.43596				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond				101.57615		101.55360				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.59974		100.57484				0.00	10,000,000,000	5,000,000,000
Total TFS136 SPOT										0.00	10,000,000,000	5,000,000,000
Total For TFS136										0.00	10,000,000,000	5,000,000,000
TFS13€ On 27/05/2019 Spot Bond				101.59602		101.57356				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.41782		100.47033				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.01800		100.06731				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				101.37038		101.32656				0.00	500,000,000	500,000,000
Total TFS144 SPOT										0.00	500,000,000	500,000,000
Total For TFS144										0.00	500,000,000	500,000,000
TFS14€ On 20/03/2022 Spot Bond				101.05075		101.02640				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond				100.81940		100.79602				0.00	0	0
Total TFS147 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 TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond				100.55261		100.52807				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond				100.06350		100.04232				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				101.45470		101.43200				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond				100.52778		100.50415				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond				100.57948		100.55539				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond				101.34855		101.32603				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond				101.37622		101.35324				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				101.69202		101.66929				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond				100.99122		100.96824				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond				101.00913		100.98574				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16€ On 25/04/2020 Spot Bond				100.17602		100.15233				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				101.70209		101.67774				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			7.93500	102.14239	7.93500	102.12072				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				101.74082		101.71592				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			7.84500	101.86174	7.84500	101.84036				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				101.74082		101.71592				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			7.95500	101.71646	7.95500	101.69481				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.82796		101.80180				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.82796		101.80180				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.82796		101.80180				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.82796		101.80180				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.21826		102.19201				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.21826		102.19201				0.00	0	0
Total TH12C2 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 TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.98281		101.95444				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				101.98088		101.95253				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.61130		102.57388				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.60839		102.57094				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.62878		102.59152				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.59971		102.56245				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				101.92379		101.89924				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.08500	103.30573	8.08500	103.28311				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				102.49715		102.47355				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			7.97500	103.87803	7.97500	103.85560				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.82784		101.80168				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.82977		101.80359				0.00	0	0
Total TH13B2 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 TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.88590		101.85891				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.82928		101.80302				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.82203		101.79596				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.96330		101.93520				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.97878		101.95045				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.98264		101.95427				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.00265		101.97385				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.06970		102.04007				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.60123		102.56395				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.60123		102.56395				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.65917		102.62105				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.60824		102.57053				0.00	0	0
Total TH13D4 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 TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.63986		102.60202				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				102.16798		102.14571				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				101.76764		101.74235				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.10500	109.04706	8.12500	108.97653				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				101.91641		101.89310				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				102.91507		102.89077				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.15500	106.90345	8.17500	106.83380				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.88564		101.85865				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				102.27944		102.25358				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.80440		101.77858				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.98233		101.95395				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				103.29557		103.26864				0.00	0	0
Total TH14C2 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 TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.92045		101.89296				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.56190		102.52518				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.52136		102.48523				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				103.55141		103.51677				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.68246		101.65838				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.72128		101.69665				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	104.41111	9.82000	104.38346				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.94646		101.92297				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.52825		101.50377				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.65537		101.63168				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.67482		101.65086				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.76385		101.73862				0.00	0	0
Total TH15B1 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 TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.74837		101.72336				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				102.48955		102.46484				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.85480		101.82825				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				102.42871		102.40260				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.80836		101.78248				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				102.41734		102.38271				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				102.32075		102.28751				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				102.22027		102.18847				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond				100.49858		100.47465				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond				100.38966		100.36240				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond				100.88010		100.85513				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond				100.72674		100.69067				0.00	0	0
Total THE9D4 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 THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.72500	99.77460	7.72500	99.75426			1,699,500,000,000.00	220,000,000	110,000,000
Total TL20 SPOT									1,699,500,000,000.00	220,000,000	110,000,000
Total For TL20									1,699,500,000,000.00	220,000,000	110,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	60.53515	100.00000	60.42031			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			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				101.41872		101.39498			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				101.43683		101.41236			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			8.91000	101.79647	8.95000	101.65861			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			9.42000	102.15426	9.46000	101.96326			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond				102.77099		102.74396			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				100.48254		100.45692			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			9.79500	97.93448	9.83000	97.75571			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				100.22276		100.19639			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC07 On 17/09/2019 Spot Bond				100.84444		100.82403			0.00	0	0
Total TLC07 SPOT									0.00	0	0
Total For TLC07									0.00	0	0
TLC08 On 27/03/2020 Spot Bond				100.93307		100.91013			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.03500	104.46494	8.05500	104.41643		535,257,953,000,000.00	66,615,800,000	33,312,069,100	
Total TN20 SPOT								15,257,953,000,000.00	66,615,800,000	33,312,069,100	
Total For TN20								15,257,953,000,000.00	66,615,800,000	33,312,069,100	
TN20/R On 17/09/2020 Spot Bond			100.00000	41.05810	100.00000	40.96773		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	26.77009	100.00000	31.34457		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.10000	106.08631	9.14000	105.90947		13,855,660,000,000.00	1,522,600,000	21,236,300,000	
Total TN23 SPOT								13,855,660,000,000.00	1,522,600,000	21,236,300,000	
Total For TN23								13,855,660,000,000.00	1,522,600,000	21,236,300,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.03242	100.00000	13.00325		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.02500	99.47912	10.06000	99.29415		22,055,000,000,000.00	2,200,000,000	24,014,169,100	
Total TN25 SPOT								22,055,000,000,000.00	2,200,000,000	24,014,169,100	
Total For TN25								22,055,000,000,000.00	2,200,000,000	24,014,169,100	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.73540	100.00000	11.70914		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.20500	96.85629	10.24000	96.64316		0.00	0	950,000,000	
Total TN27 SPOT								0.00	0	950,000,000	
Total For TN27								0.00	0	950,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.11527	100.00000	13.08592		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.80000	98.72949	10.82000	98.57342			99,360,000,000,000.00	9,200,000,000	11,880,000,000
Total TN30 SPOT									99,360,000,000,000.00	9,200,000,000	11,880,000,000
Total For TN30									99,360,000,000,000.00	9,200,000,000	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.18252	8.00000	119.15697			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			11.62000	93.86574	11.63500	93.72604			197,540,000,000,000.00	17,000,000,000	10,100,000,000
Total TN40 SPOT									197,540,000,000,000.00	17,000,000,000	10,100,000,000
Total For TN40									197,540,000,000,000.00	17,000,000,000	10,100,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.68899	10.75000	100.66019			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.04800	10.00000	106.02100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			8.41500	105.60772	8.43500	105.55437			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			8.23500	105.83164	8.23500	105.80818			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.03500	106.17115	8.03500	106.14818			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				101.32876		101.30183			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond				101.36259		101.33497			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				101.50456		101.47407			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond				101.55860		101.52701			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				101.90920		101.87047				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				101.90920		101.87047				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				101.86503		101.84140				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A On 14/11/2022 Spot Bond				101.91201		101.88777				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A On 14/11/2022 Spot Bond			8.82000	104.86040	8.86000	104.71579				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond				101.85438		101.83090				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				101.89497		101.87095				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				102.21862		102.19037				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				102.17391		102.14625				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond				101.11691		101.09323				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond				101.19716		101.17186				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				101.23498		101.20890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			9.12000	101.48696	9.16000	101.31066				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond				101.37717		101.34821				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										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
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										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
TSP22 On 19/03/2020 Spot Bond				93.09454		93.07492				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP22 On 10/10/2019 Spot Bond				96.67094		96.65013				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23 On 09/04/2020 Spot Bond				92.77256		92.75143				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TTO01 On 28/08/2019 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 TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11On 31/01/2025 Spot Bond				100.07144		100.04753				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11On 31/01/2025 Spot Bond				100.08527		100.05660				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11On 31/01/2025 Spot Bond				100.09107		100.06039				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.00943		100.86592				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC29 On 30/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC293 SPOT										0.00	0	0
Total For TWC293										0.00	0	0
TWC29 On 15/05/2019 Spot Bond				101.62838		101.60751				0.00	0	0
Total TWC294 SPOT										0.00	0	0
Total For TWC294										0.00	0	0
TWC29 On 29/05/2019 Spot Bond				101.35521		101.33436				0.00	0	0
Total TWC295 SPOT										0.00	0	0
Total For TWC295										0.00	0	0
TWC29 On 05/06/2019 Spot Bond				101.18997		101.16910				0.00	0	0
Total TWC296 SPOT										0.00	0	0
Total For TWC296										0.00	0	0
TWC29 On 05/07/2019 Spot Bond				100.52178		100.50091				0.00	0	0
Total TWC297 SPOT										0.00	0	0
Total For TWC297										0.00	0	0
TWC29 On 10/07/2019 Spot Bond				100.37519		100.35435				0.00	0	0
Total TWC298 SPOT										0.00	0	0
Total For TWC298										0.00	0	0
TWC29 On 15/07/2019 Spot Bond				100.31266		100.29181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC299 SPOT										0.00	0	0
Total For TWC299										0.00	0	0
TWC30 On 25/07/2019 Spot Bond				100.18809		100.16719				0.00	0	0
Total TWC300 SPOT										0.00	0	0
Total For TWC300										0.00	0	0
TWC30 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TWC301 SPOT										0.00	0	0
Total For TWC301										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.58500	105.29295	8.60500	105.23480				0.00	0	400,000,000
Total UG21 SPOT										0.00	0	400,000,000
Total For UG21										0.00	0	400,000,000
UG26 On 09/03/2026 Spot Bond			10.42500	105.91780	10.46000	105.71557				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1I 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
VCJA2I 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
VCJA3I 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
VCJA4I 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
VCJA5I 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
VCJA6I 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
VCJA7I 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
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										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
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
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VKE07 On 08/06/2020 Spot Bond				101.35814		101.33364				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				101.15629		101.13218				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.61977		100.59405				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				100.24653		100.22047				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				100.18199		100.15974				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				101.66207		101.63712				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond				101.57554		101.55021				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 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 VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR846L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR846U SPOT										0.00	0	0
Total For VR846U										0.00	0	0
VR847L On 18/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR847U SPOT										0.00	0	0
Total For VR847U										0.00	0	0
VR848L On 25/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR848U SPOT										0.00	0	0
Total For VR848U										0.00	0	0
VR849L On 29/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total VR849U SPOT									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For VR849U									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
WHL01 On 10/10/2020 Spot Bond				100.92409		100.90000				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				100.83912		100.81490				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				101.43908		101.41407				0.00	2,000,000,000	2,000,000,000
Total WHL03 SPOT										0.00	2,000,000,000	2,000,000,000
Total For WHL03										0.00	2,000,000,000	2,000,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
WRS2L On 25/11/2019 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
WSP3 On 28/05/2019 Spot Bond			7.09500	103.99463	7.09500	103.97452				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.97500	105.92108	6.97500	105.90102				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.65000	106.40721	7.67000	106.34685				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	29.76104	100.00000	29.69444				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.38500	97.44312	6.38500	97.42651				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.01e+017	847,723,260,000	072,736,890,512
Total for SPOT :										2.01e+017	847,723,260,000	072,736,890,512
Total Futures										2.01e+017	847,723,306,219	072,737,966,677
Total Options										0.00	0	167,100
Grand Total:										2.01e+017	847,723,306,219	072,738,133,777