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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2019

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 01/08/2019 Bond Future			10.91402	78.62147	10.92554	78.55439			0.00	0	350
ES33 On 07/11/2019 Bond Future			11.02807	76.42223	11.04000	76.35401			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.13158	77.91500	11.14392	77.84558			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 01/08/2019 Bond Future			11.19245	80.33394	11.19879	80.29178			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.30474	77.69839	11.31130	77.65554			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.40278	79.21650	11.40955	79.17293			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 01/08/2019 Bond Future			136.47386	136.47386	136.56330	136.56330			0.00	0	1,622
I2025 On 07/11/2019 Bond Future			139.27900	139.27900	139.37063	139.37063			0.00	0	0
I2025 On 06/02/2020 Bond Future			140.56084	140.56084	140.65445	140.65445			0.00	0	0
Total I2025 Future									0.00	0	1,622
Total For I2025									0.00	0	1,622
I2029 On 01/08/2019 Bond Future			103.78143	103.78143	103.72026	103.72026			0.00	0	4,132

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/11/2019			104.82340	104.82340	104.76120	104.76120			0.00	0	0
I2029	On	06/02/2020			106.89438	106.89438	106.83110	106.83110			0.00	0	0
Total I2029 Future											0.00	0	4,132
Total For I2029											0.00	0	4,132
I2033	On	01/08/2019			105.77182	105.77182	105.75588	105.75588			0.00	0	6,090
I2033	On	07/11/2019			106.77986	106.77986	106.76385	106.76385			0.00	0	0
I2033	On	06/02/2020			108.88937	108.88937	108.87326	108.87326			0.00	0	0
Total I2033 Future											0.00	0	6,090
Total For I2033											0.00	0	6,090
I2038	On	01/08/2019			122.29997	122.29997	122.28064	122.28064			0.00	0	11,598
I2038	On	07/11/2019			124.81387	124.81387	124.79450	124.79450			0.00	0	0
I2038	On	06/02/2020			125.62634	125.62634	125.60673	125.60673			0.00	0	0
Total I2038 Future											0.00	0	11,598
Total For I2038											0.00	0	11,598
I2046	On	01/08/2019			116.25266	116.25266	116.23446	116.23446			0.00	0	12,658
I2046	On	07/11/2019			116.92749	116.92749	116.90941	116.90941			0.00	0	0
I2046	On	06/02/2020			119.23772	119.23772	119.21951	119.21951			0.00	0	0
Total I2046 Future											0.00	0	12,658
Total For I2046											0.00	0	12,658
I2050	On	01/08/2019			119.34872	119.34872	119.32967	119.32967			0.00	0	10,989
I2050	On	07/11/2019			121.80194	121.80194	121.78251	121.78251			0.00	0	0
I2050	On	06/02/2020			122.37176	122.37176	122.35218	122.35218			0.00	0	0
Total I2050 Future											0.00	0	10,989
Total For I2050											0.00	0	10,989
R186	On	01/08/2019			8.50868	112.04311	8.53533	111.88961		6.29	14,901,733.63	133	117,955
R186	On	07/11/2019			8.55410	114.31704	8.58211	114.16077		6.17	0.00	0	0
R186	On	06/02/2020			8.58515	111.24147	8.61454	111.08233		6.41	0.00	0	0
Total R186 Future											14,901,733.63	133	117,955
R186	On	01/08/2019	Bond Future	9.05	Call		3,268.02000	3.26802	3,387,460	6.79	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call		8,454.83000	8.45483	8,606,680	7.33	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Call		1,804.99000	1.80499	1,893,420	6.43	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call		4,077.83000	4.07783	4,207,590	6.99	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put		97.20000	0.09720	85,450	7.33	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put		2,040.88000	2.04088	1,932,360	6.18	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call		675.86000	0.67586	720,840	6.18	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put		356.83000	0.35683	322,770	6.79	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call		5,580.71000	5.58071	5,722,460	7.33	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put		226.89000	0.22689	203,150	6.99	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put		9.77000	0.00977	8,120	7.33	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	8.38	Put			1,747.65000	1.74765	1,647,480	6.22	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			849.10000	0.84910	902,430	6.22	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			862.59000	0.86259	797,520	6.43	0.00	0	6,200
R186	On	01/08/2019	Bond Future	9.53	Call			5,631.14000	5.63114	5,773,230	7.33	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			93.77000	0.09377	82,360	7.33	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			5,681.63000	5.68163	5,824,060	7.33	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			90.44000	0.09044	79,370	7.33	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			1,179.41000	1.17941	1,122,130	6.58	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,195.63000	1.19563	1,137,760	6.57	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,407.96000	2.40796	2,493,040	6.35	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			1,587.57000	1.58757	1,516,380	6.35	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			3,035.28000	3.03528	2,928,640	5.97	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,049.88000	1.04988	1,099,510	5.97	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.95	Call			3,205.67000	3.20567	3,304,660	6.58	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,244.06000	3.24406	3,343,640	6.60	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,163.39000	1.16339	1,106,700	6.60	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,167.46000	3.16746	3,265,860	6.57	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,286.45000	2.28645	2,360,870	6.47	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			2,582.02000	2.58202	2,497,300	6.47	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,315.42000	2.31542	2,390,410	6.48	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			2,556.72000	2.55672	2,472,570	6.48	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,257.29000	2.25729	2,331,140	6.46	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			2,607.16000	2.60716	2,521,870	6.46	0.00	0	0
Total R186 Option												0.00	0	34,200
Total For R186												14,901,733.63	133	152,155
R197	On	01/08/2019	Bond Future			302.98659	302.98659	302.94369	302.94369			0.00	0	2,507
R197	On	07/11/2019	Bond Future			309.21399	309.21399	309.17098	309.17098			0.00	0	0
R197	On	06/02/2020	Bond Future			307.67728	307.67728	307.63379	307.63379			0.00	0	0
Total R197 Future												0.00	0	2,507
Total For R197												0.00	0	2,507
R202	On	01/08/2019	Bond Future			238.35288	238.35288	238.31641	238.31641			0.00	0	9,390
R202	On	07/11/2019	Bond Future			243.25193	243.25193	243.21533	243.21533			0.00	0	0
R202	On	06/02/2020	Bond Future			243.99651	243.99651	243.95946	243.95946			0.00	0	0
Total R202 Future												0.00	0	9,390
Total For R202												0.00	0	9,390
R2023	On	01/08/2019	Bond Future			7.61375	103.75877	7.63531	103.69233		2.77	0.00	0	56,858
R2023	On	07/11/2019	Bond Future			7.61553	101.93123	7.63901	101.86368		3.03	0.00	0	0
R2023	On	06/02/2020	Bond Future			7.59412	103.92189	7.61972	103.85324		2.87	0.00	0	0
Total R2023 Future												0.00	0	56,858

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	01/08/2019	Bond Future	8.94	Call			3,929.69000	3.92969	3,994,980	3.86	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			7.80000	0.00780	6,650	3.86	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,958.64000	3.95864	4,023,980	3.86	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			7.42000	0.00742	6,320	3.86	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,900.75000	3.90075	3,965,990	3.86	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			8.19000	0.00819	6,990	3.86	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			473.78000	0.47378	450,090	3.20	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,497.71000	1.49771	1,541,860	3.21	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			466.22000	0.46622	442,820	3.21	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,455.89000	1.45589	1,499,460	3.20	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			481.20000	0.48120	457,220	3.20	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,476.87000	1.47687	1,520,730	3.20	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			899.71000	0.89971	930,220	2.89	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			1,140.58000	1.14058	1,102,440	2.89	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			914.52000	0.91452	945,310	2.90	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			1,128.50000	1.12850	1,090,640	2.90	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			885.37000	0.88537	915,580	2.88	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			1,153.13000	1.15313	1,114,690	2.88	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	56,858
R2030	On	01/08/2019	Bond Future			9.16481	92.38551	9.18622	92.25075		8.90	2,863,950.81	31	49,408
R2030	On	07/11/2019	Bond Future			9.22224	94.26086	9.24446	94.12368		8.85	0.00	0	0
R2030	On	06/02/2020	Bond Future			9.26922	92.09231	9.29227	91.95259		9.31	0.00	0	0
Total R2030 Future												2,863,950.81	31	49,408
R2030	On	01/08/2019	Bond Future	8.77	Put			3,117.16000	3.11716	3,006,640	8.37	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			449.84000	0.44984	474,080	8.37	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			3,502.98000	3.50298	3,602,940	9.44	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Put			1,567.63000	1.56763	1,488,970	8.80	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,339.51000	1.33951	1,395,610	8.80	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			1,354.69000	1.35469	1,282,490	8.87	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			270.87000	0.27087	248,030	9.81	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			5,535.89000	5.53589	5,406,060	7.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			72.40000	0.07240	77,330	7.89	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.69	Put			455.22000	0.45522	421,050	9.46	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.27	Put			1,216.70000	1.21670	1,149,100	8.92	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			1,741.51000	1.74151	1,808,670	8.92	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			466.56000	0.46656	431,760	9.44	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	8.67	Put			3,632.43000	3.63243	3,515,460	8.23	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			309.06000	0.30906	326,850	8.23	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.91	Put			264.16000	0.26416	241,770	9.83	0.00	0	0

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	01/08/2019	Bond Future	9.92	Call			4,721.65000	4.72165	4,834,460	9.84	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			257.61000	0.25761	235,660	9.84	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,617.11000	4.61711	4,729,030	9.81	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Call			1,566.77000	1.56677	1,629,330	8.87	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			3,551.74000	3.55174	3,652,330	9.46	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,669.33000	4.66933	4,781,700	9.83	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			1,154.43000	1.15443	1,108,960	9.48	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.48	Call			3,104.94000	3.10494	3,182,670	9.08	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			1,667.32000	1.66732	1,607,870	9.08	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			2,658.28000	2.65828	2,577,960	8.73	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			1,249.63000	1.24963	1,201,380	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			4,775.57000	4.77557	4,665,830	8.13	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			684.51000	0.68451	711,950	8.13	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	8.57	Put			4,923.38000	4.92338	4,812,140	8.09	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,827.94000	1.82794	1,883,610	8.71	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.76	Call			4,262.45000	4.26245	4,354,160	9.48	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,067.20000	3.06720	3,144,370	9.07	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			1,690.00000	1.69000	1,629,990	9.07	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Put			2,724.65000	2.72465	2,643,140	8.71	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			636.09000	0.63609	662,030	8.09	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			1,886.40000	1.88640	1,943,260	8.73	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Call			4,003.18000	4.00318	4,092,110	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,142.90000	3.14290	3,221,170	9.09	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,644.90000	1.64490	1,585,990	9.09	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			3,298.06000	3.29806	3,219,230	9.22	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,432.76000	2.43276	2,492,700	9.20	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			3,360.94000	3.36094	3,281,160	9.20	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,462.54000	2.46254	2,522,950	9.21	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			3,329.38000	3.32938	3,250,070	9.21	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,492.50000	2.49250	2,553,390	9.22	0.00	0	0
Total R2030 Option												0.00	0	41,550
Total For R2030												2,863,950.81	31	90,958
R2032	On	01/08/2019	Bond Future			9.42900	94.25944	9.45032	94.11336		9.70	0.00	0	41,053
R2032	On	07/11/2019	Bond Future			9.49301	92.01074	9.51510	91.86193		10.11	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.54542	93.80807	9.56827	93.65646		10.27	0.00	0	0
Total R2032 Future												0.00	0	41,053
R2032	On	01/08/2019	Bond Future	10.11	Put			366.03000	0.36603	337,130	10.64	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,619.54000	4.61954	4,735,630	10.60	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			383.64000	0.38364	353,650	10.60	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,674.71000	4.67471	4,791,350	10.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future	10.10	Put			374.79000	0.37479	345,350	10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,729.90000	4.72990	4,847,080	10.64	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,313.13000	3.31313	3,395,370	10.34	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			1,948.74000	1.94874	1,882,170	10.34	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,233.35000	3.23335	3,314,400	10.32	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,000.88000	2.00088	1,933,120	10.32	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,273.25000	3.27325	3,354,890	10.33	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			1,974.79000	1.97479	1,907,620	10.33	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			3,870.71000	3.87071	3,783,070	10.17	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,710.13000	2.71013	2,774,600	10.18	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			3,834.85000	3.83485	3,747,710	10.18	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,647.15000	2.64715	2,710,630	10.16	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			3,906.82000	3.90682	3,818,690	10.16	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,678.55000	2.67855	2,742,520	10.17	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	41,053
R2035	On	01/08/2019	Bond Future			9.64954	97.64640	9.66057	97.56252		10.48	4,198,795.20	43	59,084
R2035	On	07/11/2019	Bond Future			9.71763	95.12391	9.72902	95.03859		10.98	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.77673	96.98181	9.78848	96.89501		11.18	0.00	0	0
Total R2035 Future												4,198,795.20	43	59,084
R2035	On	01/08/2019	Bond Future	10.23	Call			4,690.24000	4.69024	4,749,990	11.23	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			506.17000	0.50617	482,040	11.23	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,749.35000	4.74935	4,809,510	11.25	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			494.30000	0.49430	470,580	11.25	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,631.30000	4.63130	4,690,640	11.22	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			518.30000	0.51830	493,760	11.22	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Call			5,025.40000	5.02540	5,077,270	11.59	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			1,524.61000	1.52461	1,491,160	11.59	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			2,374.90000	2.37490	2,330,360	11.12	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Put			6,944.63000	6.94463	6,869,590	9.82	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			588.51000	0.58851	598,790	9.82	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			3,668.01000	3.66801	3,611,140	10.72	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			2,083.81000	2.08381	2,112,260	10.72	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.88	Call			3,464.47000	3.46447	3,505,600	11.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,344.21000	2.34421	2,300,020	11.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,507.61000	3.50761	3,549,080	11.14	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,313.85000	2.31385	2,270,000	11.14	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,421.58000	3.42158	3,462,360	11.12	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,944.07000	2.94407	2,976,770	11.03	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			4,426.41000	4.42641	4,372,310	11.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.60	Call			2,978.95000	2.97895	3,011,920	11.04	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			4,385.78000	4.38578	4,331,950	11.04	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,013.71000	3.01371	3,046,960	11.05	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			4,345.12000	4.34512	4,291,570	11.05	0.00	0	0
Total R2035 Option												0.00	0	10,500
Total For R2035												4,198,795.20	43	69,584
R2037	On	01/08/2019	Bond Future			9.74777	89.75893	9.75885	89.67416		11.58	89,758.93	1	41,862
R2037	On	07/11/2019	Bond Future			9.81129	91.58105	9.82271	91.49482		11.60	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.86562	89.10964	9.87738	89.02190		12.39	0.00	0	0
Total R2037 Future												89,758.93	1	41,862
R2037	On	01/08/2019	Bond Future	10.30	Call			4,577.26000	4.57726	4,635,640	12.57	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			581.34000	0.58134	554,950	12.57	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,635.78000	4.63578	4,694,550	12.60	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			568.60000	0.56860	542,600	12.60	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,518.94000	4.51894	4,576,900	12.55	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			594.36000	0.59436	567,550	12.55	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,489.99000	2.48999	2,444,350	11.84	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,485.54000	3.48554	3,526,480	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,458.61000	2.45861	2,413,320	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,528.60000	3.52860	3,569,880	11.86	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,427.57000	2.42757	2,382,620	11.86	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,442.73000	3.44273	3,483,320	11.84	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,967.94000	2.96794	3,000,630	12.30	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			4,611.16000	4.61116	4,556,110	12.30	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			3,002.74000	3.00274	3,035,710	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			4,569.37000	4.56937	4,514,600	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3,037.46000	3.03746	3,070,700	12.32	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			4,527.60000	4.52760	4,473,100	12.32	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												89,758.93	1	41,862
R2040	On	01/08/2019	Bond Future			9.82740	92.90392	9.83847	92.81274		12.01	0.00	0	28,687
R2040	On	07/11/2019	Bond Future			9.89075	94.78990	9.90215	94.69715		12.05	0.00	0	0
R2040	On	06/02/2020	Bond Future			9.94512	92.13057	9.95686	92.03613		12.90	0.00	0	0
Total R2040 Future												0.00	0	28,687
R2040	On	01/08/2019	Bond Future	10.36	Put			673.27000	0.67327	643,550	13.19	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			4,873.93000	4.87393	4,935,830	13.21	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			658.71000	0.65871	629,430	13.21	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,936.11000	4.93611	4,998,450	13.23	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			644.56000	0.64456	615,720	13.23	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,812.04000	4.81204	4,873,500	13.19	0.00	0	0

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	07/11/2019	Bond Future	10.04	Call			3,696.00000	3.69600	3,740,350	12.10	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			2,586.10000	2.58610	2,537,700	12.10	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			3,742.25000	3.74225	3,786,980	12.11	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			2,552.67000	2.55267	2,504,650	12.11	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			3,649.74000	3.64974	3,693,720	12.09	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			2,619.64000	2.61964	2,570,870	12.09	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			3,502.81000	3.50281	3,445,200	11.81	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Call			2,666.42000	2.66642	2,701,560	11.81	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			6,158.39000	6.15839	6,082,690	11.00	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			1,049.59000	1.04959	1,066,640	11.00	0.00	0	1,260
R2040	On	06/02/2020	Bond Future	9.75	Put			4,860.24000	4.86024	4,801,360	12.62	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			3,211.02000	3.21102	3,246,880	12.63	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			4,815.14000	4.81514	4,756,560	12.63	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			3,135.50000	3.13550	3,170,760	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			4,905.06000	4.90506	4,845,880	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			3,173.46000	3.17346	3,209,020	12.62	0.00	0	0
Total R2040 Option												0.00	0	2,520
Total For R2040												0.00	0	31,207
R2044	On	01/08/2019	Bond Future			9.83981	90.11826	9.84571	90.06859		12.62	0.00	0	41,656
R2044	On	07/11/2019	Bond Future			9.90023	91.94763	9.90628	91.89727		12.68	0.00	0	0
R2044	On	06/02/2020	Bond Future			9.95198	89.35809	9.95819	89.30693		13.60	0.00	0	0
Total R2044 Future												0.00	0	41,656
R2044	On	01/08/2019	Bond Future	9.36	Call			525.26000	0.52526	525,990	11.91	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			1,995.09000	1.99509	1,957,260	12.80	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,115.21000	2.11521	2,127,050	12.80	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			5,945.20000	5.94520	5,977,850	14.28	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			585.96000	0.58596	587,030	11.98	0.00	0	228
R2044	On	01/08/2019	Bond Future	9.74	Put			2,515.06000	2.51506	2,473,610	12.60	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			1,618.05000	1.61805	1,626,270	12.60	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.27	Call			4,302.86000	4.30286	4,328,230	13.63	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			668.79000	0.66879	647,760	13.90	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			4,773.14000	4.77314	4,724,200	11.91	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,109.62000	5.10962	5,138,820	13.95	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			640.40000	0.64040	619,930	13.95	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			4,983.32000	4.98332	5,011,960	13.90	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			847.69000	0.84769	823,390	13.63	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.53	Put			481.94000	0.48194	464,920	14.28	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			4,561.90000	4.56190	4,513,300	11.98	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			5,046.39000	5.04639	5,075,310	13.93	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			654.45000	0.65445	633,700	13.93	0.00	0	0

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	10.52	Call			6,289.51000	6.28951	6,318,630	13.50	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			1,417.25000	1.41725	1,396,010	13.50	0.00	0	328
R2044	On	07/11/2019	Bond Future	9.19	Put			7,113.93000	7.11393	7,068,060	11.36	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			806.95000	0.80695	811,440	11.36	0.00	0	328
R2044	On	07/11/2019	Bond Future	9.74	Put			3,870.94000	3.87094	3,834,080	12.34	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,586.58000	2.58658	2,556,320	12.76	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			3,898.13000	3.89813	3,918,440	12.77	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			2,553.05000	2.55305	2,523,000	12.77	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			3,803.06000	3.80306	3,822,950	12.75	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			2,469.38000	2.46938	2,482,880	12.34	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.05	Put			2,620.48000	2.62048	2,590,010	12.75	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Call			3,850.47000	3.85047	3,870,570	12.76	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Call			8,213.07000	8.21307	8,244,210	14.81	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			1,853.07000	1.85307	1,833,050	14.81	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			3,319.96000	3.31996	3,335,930	13.33	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,892.45000	4.89245	4,857,260	13.33	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			3,358.98000	3.35898	3,375,120	13.35	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,846.75000	4.84675	4,811,730	13.35	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			8,847.62000	8.84762	8,802,870	12.32	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			1,191.84000	1.19184	1,198,250	12.32	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			5,031.67000	5.03167	4,996,010	13.30	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			3,204.24000	3.20424	3,219,740	13.30	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Call			3,281.46000	3.28146	3,297,270	13.32	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			4,938.80000	4.93880	4,903,450	13.32	0.00	0	0
Total R2044 Option												0.00	0	2,952
Total For R2044												0.00	0	44,608
R2048	On	01/08/2019	Bond Future			9.78354	93.89401	9.78934	93.84338		12.47	91,358,871.73	973	104,534
R2048	On	07/11/2019	Bond Future			9.84396	91.35883	9.84992	91.30739		13.14	0.00	0	48
R2048	On	06/02/2020	Bond Future			9.89632	93.14313	9.90243	93.09094		13.44	0.00	0	0
Total R2048 Future												91,358,871.73	973	104,582
R2048	On	01/08/2019	Bond Future	10.34	Call			5,233.92000	5.23392	5,263,850	13.63	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			644.01000	0.64401	623,310	13.63	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,299.35000	5.29935	5,329,570	13.65	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			629.91000	0.62991	609,500	13.65	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,364.95000	5.36495	5,395,460	13.68	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			616.10000	0.61610	595,980	13.68	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,112.89000	4.11289	4,133,510	13.51	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			2,666.46000	2.66646	2,635,640	13.51	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			4,163.77000	4.16377	4,184,600	13.53	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			2,633.57000	2.63357	2,602,960	13.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/11/2019	Bond Future	10.01	Call			4,062.49000	4.06249	4,082,900	13.49	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			2,699.98000	2.69998	2,668,950	13.49	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			5,089.05000	5.08905	5,053,070	13.41	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			3,427.40000	3.42740	3,443,290	13.38	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			5,185.23000	5.18523	5,148,930	13.38	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			3,467.36000	3.46736	3,483,410	13.40	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			5,136.95000	5.13695	5,100,810	13.40	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			3,507.56000	3.50756	3,523,770	13.41	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												91,358,871.73	973	104,582
R207	On	01/08/2019	Bond Future			5.69704	101.06941	5.69087	101.07211		0.15	0.00	0	4,891
R207	On	07/11/2019	Bond Future			2.78846	103.12080	2.77173	103.12381		0.04	0.00	0	0
Total R207 Future												0.00	0	4,891
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			712.13000	0.71213	709,430	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			716.45000	0.71645	713,750	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			720.76000	0.72076	718,060	0.25	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			1.10000	0.00110	0,970	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			125.73000	0.12573	128,610	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.97000	0.00097	0,850	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			129.21000	0.12921	132,100	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			1.03000	0.00103	0,910	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			127.46000	0.12746	130,350	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	4,891
R208	On	01/08/2019	Bond Future			6.55370	102.65157	6.55256	102.65333		0.84	0.00	0	10,880
R208	On	07/11/2019	Bond Future			6.33115	101.32983	6.32958	101.33188		0.86	0.00	0	0
R208	On	06/02/2020	Bond Future			5.96611	103.30885	5.96402	103.31112		0.71	0.00	0	0
Total R208 Future												0.00	0	10,880
R208	On	01/08/2019	Bond Future	8.17	Put			0.01000	0.00001	0,010	1.44	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,428.54000	2.42854	2,426,770	1.44	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			0.02000	0.00002	0,010	1.44	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,443.48000	2.44348	2,441,720	1.44	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.01000	0.00001	0,010	1.44	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,458.43000	2.45843	2,456,670	1.44	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			750.04000	0.75004	747,760	1.12	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			84.20000	0.08420	83,970	1.12	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			727.54000	0.72754	725,260	1.11	0.00	0	0

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	07/11/2019	Bond Future	6.82	Put			87.67000	0.08767	87,440	1.11	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			738.68000	0.73868	736,400	1.12	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			85.82000	0.08582	85,590	1.12	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			380.65000	0.38065	378,760	0.81	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			200.10000	0.20010	200,480	0.81	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			388.20000	0.38820	386,310	0.81	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			196.79000	0.19679	197,170	0.81	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			373.49000	0.37349	371,610	0.80	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			203.81000	0.20381	204,200	0.80	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	10,880
R209	On	01/08/2019	Bond Future			9.59879	74.60613	9.60971	74.53493		11.91	8,952,735.60	120	87,892
R209	On	07/11/2019	Bond Future			9.65681	72.96750	9.66805	72.89505		12.45	0.00	0	0
R209	On	06/02/2020	Bond Future			9.70456	74.39280	9.71612	74.31902		12.68	0.00	0	0
Total R209 Future												8,952,735.60	120	87,892
R209	On	01/08/2019	Bond Future	10.16	Call			3,968.67000	3.96867	4,017,320	13.17	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			509.10000	0.50910	486,550	13.17	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,018.29000	4.01829	4,067,290	13.20	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			498.11000	0.49811	475,910	13.20	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			3,919.19000	3.91919	3,967,510	13.15	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			262.29000	0.26229	248,320	13.87	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Put			520.30000	0.52030	497,420	13.15	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,808.78000	2.80878	2,750,360	11.64	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			749.38000	0.74938	762,160	11.64	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			1,093.32000	1.09332	1,056,400	12.38	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,317.81000	2.31781	2,352,090	12.38	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.46	Call			5,506.40000	5.50640	5,563,630	13.87	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			2,956.85000	2.95685	2,991,490	12.53	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,050.96000	2.05096	2,013,150	12.53	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,993.89000	2.99389	3,028,830	12.54	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,024.81000	2.02481	1,987,300	12.54	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,920.20000	2.92020	2,954,550	12.52	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,077.58000	2.07758	2,039,480	12.52	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,520.33000	2.52033	2,548,010	12.40	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,852.29000	3.85229	3,806,190	12.40	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,550.41000	2.55041	2,578,330	12.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,816.94000	3.81694	3,771,080	12.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,490.43000	2.49043	2,517,870	12.39	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,887.91000	3.88791	3,841,570	12.39	0.00	0	0
Total R209 Option												0.00	0	22,680

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209										8,952,735.60	120	110,572
R210 On 01/08/2019 Bond Future			191.46908	191.46908	191.44073	191.44073				0.00	0	3,142
R210 On 07/11/2019 Bond Future			192.80536	192.80536	192.77687	192.77687				0.00	0	0
R210 On 06/02/2020 Bond Future			196.61481	196.61481	196.58599	196.58599				0.00	0	0
Total R210 Future										0.00	0	3,142
Total For R210										0.00	0	3,142
R212 On 01/08/2019 Bond Future			159.91413	159.91413	159.89288	159.89288				0.00	0	6,690
R212 On 07/11/2019 Bond Future			163.20112	163.20112	163.17984	163.17984				0.00	0	0
R212 On 06/02/2020 Bond Future			164.18592	164.18592	164.16450	164.16450				0.00	0	0
Total R212 Future										0.00	0	6,690
Total For R212										0.00	0	6,690
R213 On 01/08/2019 Bond Future			9.30015	86.92389	9.32657	86.75973		9.48		0.00	0	17,140
R213 On 07/11/2019 Bond Future			9.36215	85.13533	9.38953	84.96808		9.84		0.00	0	0
R213 On 06/02/2020 Bond Future			9.41488	86.79799	9.44321	86.62770		9.95		0.00	0	0
Total R213 Future										0.00	0	17,140
R213 On 01/08/2019 Bond Future	9.99	Call			4,325.58000	4,325.58	4,458,570	10.61		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			340.92000	0.34092	309,750	10.61		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			4,375.82000	4.37582	4,509,390	10.63		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			333.07000	0.33307	302,480	10.63		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			4,275.54000	4.27554	4,407,950	10.59		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Put			349.03000	0.34903	317,280	10.59		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			1,832.26000	1.83226	1,757,960	10.26		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			3,020.89000	3.02089	3,114,490	10.27		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			1,809.84000	1.80984	1,736,190	10.27		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Call			3,058.51000	3.05851	3,152,760	10.29		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			1,787.67000	1.78767	1,714,670	10.29		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			2,983.45000	2.98345	3,076,400	10.26		0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Call			2,389.81000	2.38981	2,463,780	9.70		0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Put			3,377.21000	3.37721	3,280,890	9.70		0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Call			2,331.45000	2.33145	2,404,270	9.68		0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Put			3,440.91000	3.44091	3,343,440	9.68		0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Call			2,360.54000	2.36054	2,433,930	9.69		0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Put			3,408.94000	3.40894	3,312,040	9.69		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	17,140
R214 On 01/08/2019 Bond Future			9.79914	73.40842	9.80495	73.36899		12.83		0.00	0	10,672
R214 On 07/11/2019 Bond Future			9.86044	71.59933	9.86640	71.55932		13.45		0.00	0	0
R214 On 06/02/2020 Bond Future			9.91361	72.99773	9.91972	72.95710		13.73		0.00	0	0
Total R214 Future										0.00	0	10,672

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	10.33	Call			3,998.26000	3.99826	4,020,210	14.00	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			574.97000	0.57497	557,490	14.00	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,048.92000	4.04892	4,071,090	14.03	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			563.03000	0.56303	545,770	14.03	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,947.84000	3.94784	3,969,570	13.98	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			587.24000	0.58724	569,540	13.98	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,185.00000	3.18500	3,200,280	13.82	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,231.69000	2.23169	2,206,960	13.82	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,224.04000	3.22404	3,239,490	13.84	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,205.11000	2.20511	2,180,550	13.84	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,146.14000	3.14614	3,161,280	13.80	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,258.54000	2.25854	2,233,670	13.80	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			2,702.22000	2.70222	2,714,600	13.40	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			4,049.77000	4.04977	4,021,520	13.40	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			2,734.08000	2.73408	2,746,590	13.41	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			4,013.19000	4.01319	3,985,070	13.41	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			2,670.79000	2.67079	2,683,050	13.39	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			4,086.88000	4.08688	4,058,510	13.39	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	10,672
Total for Bond												122,365,845.90	1,301	861,109
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
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

Contract 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	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
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

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/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Price Contribution									0.00	0	0
GOVI On 01/08/2019 GOVI			669.07500	669.07500	668.42400	668.42400			6,690,750.00	1	442
GOVI On 07/11/2019 GOVI			682.64900	682.64900	681.98600	681.98600			0.00	0	0
GOVI On 06/02/2020 GOVI			695.97400	695.97400	695.29900	695.29900			0.00	0	0
Total GOVI Future									6,690,750.00	1	442
GOVI On 01/08/2019 GOVI	638.68	Call			297,440.00000	29.74400	303,950,000		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			297,340.00000	29.73400	303,850,000		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			297,540.00000	29.75400	304,050,000		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			90,760.00000	9.07600	97,390,000		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			90,660.00000	9.06600	97,290,000		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			90,860.00000	9.08600	97,490,000		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			78,410.00000	7.84100	71,660,000		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			78,510.00000	7.85100	71,760,000		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			78,310.00000	7.83100	71,560,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									6,690,750.00	1	442
Total for GOVI									6,690,750.00	1	442
AL37 On 01/08/2019 Index Future			646.75200	646.75200	646.24800	646.24800			0.00	0	0
AL37 On 07/11/2019 Index Future			659.87200	659.87200	659.36000	659.36000			0.00	0	0
AL37 On 06/02/2020 Index Future			672.75200	672.75200	672.23200	672.23200			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/08/2019 Index Future			749.18800	749.18800	748.10300	748.10300			0.00	0	0
AL7T On 07/11/2019 Index Future			764.38700	764.38700	763.28200	763.28200			0.00	0	0
AL7T On 06/02/2020 Index Future			779.30700	779.30700	778.18200	778.18200			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/08/2019 Index Future			675.81100	675.81100	675.15600	675.15600			0.00	0	973
ALBI On 07/11/2019 Index Future			689.52200	689.52200	688.85500	688.85500			0.00	0	0
ALBI On 06/02/2020 Index Future			702.98000	702.98000	702.30200	702.30200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	973
Total For ALBI										0.00	0	973
IGOV On 01/08/2019 Index Future			263.50100	263.50100	263.47900	263.47900				0.00	0	815
IGOV On 07/11/2019 Index Future			268.91600	268.91600	268.89400	268.89400				0.00	0	219
IGOV On 06/02/2020 Index Future			274.22700	274.22700	274.20500	274.20500				0.00	0	0
Total IGOV Future										0.00	0	1,034
Total For IGOV										0.00	0	1,034
Total for Index										0.00	0	2,007
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			96.20000	96.20000	96.25000	96.25000				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 :										129,056,595.90	1,302	863,609
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.29428				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			8.44500	102.78871	8.44500	102.76548				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	106.20400	10.00000	106.17700				0.00	0	0
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	100.09632	10.84000	100.06811				0.00	0	0
Total AB015U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.45707	11.37000	102.42628				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	102.58978	11.81000	102.55779				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	30.99886	100.00000	30.93063				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	28.77406	100.00000	28.70967				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ABC12: On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400				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			4.60500	4.60500	4.60500	283.18677				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.30986				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.75429				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.67409				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	100.77876				0.00	0	0
Total ABFN13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.66134				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.78926				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.43922				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	103.16406				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.20597				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.08759				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.86032				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.27518				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.05592				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.87809				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.89476				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	99.87251				0.00	0	0
Total ABFN27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	99.86850				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.34515				0.00	0	90,000,000
Total ABFN29 SPOT										0.00	0	90,000,000
Total For ABFN29										0.00	0	90,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.17212				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.18253				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.18787				0.00	2,500,000,000	2,500,000,000
Total ABFN32 SPOT										0.00	2,500,000,000	2,500,000,000
Total For ABFN32										0.00	2,500,000,000	2,500,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.18888				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.46617				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.37744				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.58346				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3: On 07/02/2029 Spot Bond					0.00000	100.39189				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.69194				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					0.00000	101.44812				0.00	0	0
Total ABK10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABK10									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	97.55179			0.00	0	110,000,000
Total ABK12 SPOT									0.00	0	110,000,000
Total For ABK12									0.00	0	110,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	102.09714			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					0.00000	102.01378			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					0.00000	101.49927			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					0.00000	100.00688			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.62000	5.62000	5.62000	148.15591			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	55.53675	100.00000	55.39851			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			6.22000	6.22000	6.22000	128.80802			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	20.46913	100.00000	20.41842			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			8.52000	8.52000	8.52000	120.46441		11,188,153,872,000.00	1,313,163,600	1,273,123,200	
Total ABKI04 SPOT								11,188,153,872,000.00	1,313,163,600	1,273,123,200	
Total For ABKI04								11,188,153,872,000.00	1,313,163,600	1,273,123,200	
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.14337	100.00000	10.11837		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	
Total For ABKI04/I2025								0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	93.45897			0.00	0	0
Total ABKS1 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.91500	198.85003	3.91500	198.77641				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			3.82000	3.82000	3.82000	129.30627				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			4.08500	4.08500	4.08500	173.84488				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			3.70000	3.70000	3.70000	223.16228				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			9.23000	9.23000	9.23000	97.12183				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			9.89500	9.89500	9.89500	107.57012				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.82000	7.82000	7.82000	99.14916				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			10.44000	10.44000	10.44000	104.70444				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.84500	103.85995	7.84500	103.83812				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			7.70000	101.68288	7.70000	101.66200				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.30096	9.20000	100.27645				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			8.52500	103.22254	8.52500	103.19913				0.00	0	0
Total ABS13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.65500	102.56181	7.65500	102.54088				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			8.43000	104.27846	8.43000	104.25507				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			9.18000	106.18626	9.18000	106.16036				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			9.35000	107.77001	9.35000	107.74325				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			8.59000	106.00507	8.59000	105.98085				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			7.73000	100.27680	7.73000	100.25591				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			9.29000	99.18962	9.29000	99.16515				0.00	0	3,560,000,000
Total ABS7 SPOT										0.00	0	3,560,000,000
Total For ABS7										0.00	0	3,560,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.60378	100.00000	10.58044				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.45500	3.45500	3.45500	296.25225				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.87000	157.69460	2.87000	157.64053				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	106.63200	10.00000	106.60400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	91.23154				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					0.00000	90.30378				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			7.85000	7.85000	7.85000	102.93351				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					0.00000	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					0.00000	237.09858				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	101.64672				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14E On 20/12/2021 Spot Bond					0.00000	101.65196				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			8.48500	8.48500	8.48500	104.22161				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					0.00000	101.64694				0.00	0	0
Total ACL174 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL174										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.55988				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	101.72817				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL183 On 20/09/2022 Spot Bond					0.00000	101.63802				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2020 Spot Bond					0.00000	102.18173				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.68140				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond					0.00000	101.68672				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.68672				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/12/2022 Spot Bond					0.00000	101.71632				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.71632				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond					0.00000	161.02970				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond					0.00000	164.00742				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/09/2020 Spot Bond					0.00000	98.13307				0.00	0	0
Total ACL214 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.63108				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.25789				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.69214				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.62410				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.59800				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	102.33339				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	103.03939				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.04398				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.04424				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	99.85062				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	101.13442				0.00	0	200,000,000
Total AGL02 SPOT										0.00	0	200,000,000
Total For AGL02										0.00	0	200,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.11395				0.00	0	0
Total AGT01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AGT01									0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.85388			0.00	0	0
Total AHF2A3 SPOT									0.00	0	0
Total For AHF2A3									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.54743			0.00	0	0
Total AHF2B3 SPOT									0.00	0	0
Total For AHF2B3									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.63540			0.00	0	0
Total AHF2C3 SPOT									0.00	0	0
Total For AHF2C3									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.83976			0.00	0	0
Total AHF3A5 SPOT									0.00	0	0
Total For AHF3A5									0.00	0	0
AHF3AI: On 18/04/2022 Spot Bond					0.00000	100.83503			0.00	0	0
Total AHF3A6 SPOT									0.00	0	0
Total For AHF3A6									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.88700			0.00	0	0
Total AHF3B4 SPOT									0.00	0	0
Total For AHF3B4									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.93893			0.00	0	0
Total AHF3B5 SPOT									0.00	0	0
Total For AHF3B5									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.10856			0.00	0	0
Total AHF3C4 SPOT									0.00	0	0
Total For AHF3C4									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.16029			0.00	0	0
Total AHF3C5 SPOT									0.00	0	0
Total For AHF3C5									0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.65511			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0
Total For AHF5A1									0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.04502			0.00	400,000,000	100,000,000
Total AHF5A2 SPOT									0.00	400,000,000	100,000,000
Total For AHF5A2									0.00	400,000,000	100,000,000
AHF5A: On 21/08/2023 Spot Bond			9.83000	102.58573	9.83000	102.55855			0.00	0	0
Total AHF5A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF5A3										0.00	0	0
AHF5B On 21/08/2023 Spot Bond					0.00000	100.04658				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	100.04867				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	100.06317				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
AHL1AI 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	260,676,187
Total AIG2U SPOT										0.00	0	260,676,187
Total For AIG2U										0.00	0	260,676,187
AIR02 On 30/04/2023 Spot Bond			9.24000	108.64933	9.24000	108.62252				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.92000	101.18613	8.92000	101.16175				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			10.83500	94.56979	10.83500	94.54223				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			4.08500	178.35807	4.08500	178.29124				0.00	0	0
Total AIRL01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIRL01									0.00	0	0
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					0.00000	101.83004			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					0.00000	100.78572			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	99.97660			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.59068			0.00	0	25,000,000
Total APF06 SPOT									0.00	0	25,000,000
Total For APF06									0.00	0	25,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.50304			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.72369			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.74182			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.95000	241.96481	3.95000	241.87489				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					0.00000	101.66768				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	100.31969				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			3.96500	216.78677	3.96500	216.70608				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					0.00000	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					0.00000	100.77757				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					0.00000	100.61890				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					0.00000	100.58377				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					0.00000	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					0.00000	100.39684				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					0.00000	101.83954				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.57704				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.62148				0.00	0	5,400,000
Total ASN083 SPOT										0.00	0	5,400,000
Total For ASN083										0.00	0	5,400,000
ASN08: On 03/09/2020 Spot Bond					0.00000	102.23205				0.00	0	0
Total ASN084 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	124.91162				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	100.76144				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.32759				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	87.39466				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	99.73553				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	101.93968				0.00	400,000,000	100,000,000
Total ASN113 SPOT										0.00	400,000,000	100,000,000
Total For ASN113										0.00	400,000,000	100,000,000
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	102.06366				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	102.04630				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.60000	154.79089	3.60000	154.73473				0.00	0	0
Total ASN137 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	103.08687				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	83.21440				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.42775				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.44095				0.00	300,000,000	150,000,000
Total ASN147 SPOT										0.00	300,000,000	150,000,000
Total For ASN147										0.00	300,000,000	150,000,000
ASN14: On 31/01/2022 Spot Bond			3.64500	154.61402	3.64500	154.55775				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	121.96384				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	102.07936				0.00	400,000,000	100,000,000
Total ASN152 SPOT										0.00	400,000,000	100,000,000
Total For ASN152										0.00	400,000,000	100,000,000
ASN15: On 31/03/2028 Spot Bond			4.67500	166.20342	4.67500	166.13850				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.36305				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.01630				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	102.54114				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	99.74739				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.80680				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.74611				0.00	0	0
Total ASN190 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.34763				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			4.44000	103.43747	4.44000	103.39759				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.54236				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.55663				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.65549				0.00	93,200,000	27,300,000
Total ASN204 SPOT										0.00	93,200,000	27,300,000
Total For ASN204										0.00	93,200,000	27,300,000
ASN20: On 24/08/2021 Spot Bond					0.00000	99.97221				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	99.96911				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	99.88785				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	99.85796				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	99.86049				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					0.00000	102.00823				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					0.00000	99.86600				0.00	0	0
Total ASN255 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN255										0.00	0	0
ASN26 On 20/06/2023 Spot Bond					0.00000	101.80333				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27 On 20/06/2023 Spot Bond					0.00000	101.55106				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					0.00000	100.31599				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					0.00000	100.20072				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27 On 20/08/2048 Spot Bond					0.00000	100.01702				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28 On 21/08/2023 Spot Bond					0.00000	100.04648				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28 On 13/09/2025 Spot Bond					0.00000	101.83523				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29 On 26/09/2023 Spot Bond					0.00000	101.49017				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30 On 20/12/2023 Spot Bond					0.00000	101.62064				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31 On 20/12/2023 Spot Bond					0.00000	101.90755				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31 On 17/01/2020 Spot Bond					0.00000	104.04984				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					0.00000	101.76308				0.00	0	0
Total ASN315 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN315										0.00	0	0
ASN31 On 30/04/2020 Spot Bond					0.00000	100.58934				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					0.00000	101.25286				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			3.98000	3.98000	3.98000	94.20356				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			4.14500	4.14500	4.14500	92.62225				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32 On 20/06/2024 Spot Bond					0.00000	101.25356				0.00	0	50,000,000
Total ASN327 SPOT										0.00	0	50,000,000
Total For ASN327										0.00	0	50,000,000
ASN32 On 20/06/2024 Spot Bond					0.00000	100.99460				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33 On 09/05/2024 Spot Bond					0.00000	100.35605				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33 On 20/06/2024 Spot Bond					0.00000	100.21340				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33 On 31/01/2038 Spot Bond			4.20000	105.77259	4.20000	106.98967				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.64265				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			8.06500	106.57494	8.06500	106.55179				0.00	0	1,000,000,000
Total BAW19 SPOT										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 For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.09500	104.50608	8.09500	104.48356				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.50519	9.30000	101.48012				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.99612				0.00	40,000,000	20,000,000
Total BAW22 SPOT										0.00	40,000,000	20,000,000
Total For BAW22										0.00	40,000,000	20,000,000
BAW24 On 30/09/2019 Spot Bond					0.00000	101.79021				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					0.00000	100.98908				0.00	180,000,000	90,000,000
Total BAW25 SPOT										0.00	180,000,000	90,000,000
Total For BAW25										0.00	180,000,000	90,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	103.16621				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.02258				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.85763				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					0.00000	102.00792				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					0.00000	105.56025				0.00	0	0
Total BAYA57 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	103.29644				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.44500	11.44500	11.44500	105.83515				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.74898				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.65037				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.69335				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.66443				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.59710				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.65047				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			11.32000	11.32000	11.32000	101.15359				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.55902				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.66041				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.55902				0.00	0	0
Total BAYA71 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA71										0.00	0	0
BAYA7: On 31/03/2026 Spot Bond			11.95000	11.95000	11.95000	102.76039				0.00	0	300,000,000
Total BAYA72 SPOT										0.00	0	300,000,000
Total For BAYA72										0.00	0	300,000,000
BAYA7: On 31/03/2022 Spot Bond					0.00000	101.55036				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYB0: On 31/03/2020 Spot Bond					0.00000	102.08601				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0: On 30/09/2020 Spot Bond					0.00000	105.86657				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1: On 30/06/2020 Spot Bond					0.00000	102.15625				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1: On 30/06/2021 Spot Bond					0.00000	101.87550				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.90972				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.90972				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.90972				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1: 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
BAYD2: 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
BAYD3: On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD3U										0.00	0	0
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					0.00000	99.85047				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					0.00000	100.98278				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.32604				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.76989				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					0.00000	101.35108				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			8.89500	8.89500	8.89500	96.06440				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	8.86155	100.00000	8.84193				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					0.00000	100.43592				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	100.79070				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.51000	101.19426	8.51000	101.17162				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					0.00000	102.02980				0.00	1,200,000,000	300,000,000
Total BGL03 SPOT										0.00	1,200,000,000	300,000,000
Total For BGL03										0.00	1,200,000,000	300,000,000
BGL04 On 05/02/2020 Spot Bond			8.25000	104.17705	8.25000	104.15379				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			9.94500	104.13556	9.94500	104.10809				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	104.32777				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			10.49000	106.17692	10.49000	106.14742				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	102.36276				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			9.64500	103.87598	9.64500	103.84940				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.52289				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			10.42500	104.08201	10.42500	104.05328				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.64320				0.00	0	0
Total BGL12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			9.07500	108.28457	9.07500	108.25802			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.74244			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.49198			0.00	180,000,000	90,000,000
Total BGL15 SPOT									0.00	180,000,000	90,000,000
Total For BGL15									0.00	180,000,000	90,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	99.88605			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	103.06962			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.69346			0.00	0	190,000,000
Total BGL18 SPOT									0.00	0	190,000,000
Total For BGL18									0.00	0	190,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	105.11108			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.64023			0.00	0	287,196,600
Total BGT01 SPOT									0.00	0	287,196,600
Total For BGT01									0.00	0	287,196,600
BID05 On 30/06/2019 Spot Bond					0.00000	101.27546			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.44000	103.64581	7.44000	103.62485			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					0.00000	101.67499			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.28415			0.00	60,000,000	30,000,000
Total BID08 SPOT									0.00	60,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BID08										0.00	60,000,000	30,000,000
BID09 On 15/11/2021 Spot Bond					0.00000	100.31885				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.18894				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			8.66000	103.65734	8.66000	103.63346				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					0.00000	100.62926				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.09261				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.04955				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					0.00000	101.50314				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					0.00000	102.05857				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.44413				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					0.00000	100.67105				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					0.00000	100.70015				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2019 Spot Bond					0.00000	100.97893				0.00	0	0
Total BPPF12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.26533				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					0.00000	100.63351				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					0.00000	101.38512				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					0.00000	101.46050				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					0.00000	101.44481				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					0.00000	100.53507				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					0.00000	100.33801				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	100.60098			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			9.35500	103.12477	9.35500	103.09895		1,122,600,000,000.00		120,000,000	60,000,000
Total CBL18 SPOT								1,122,600,000,000.00		120,000,000	60,000,000
Total For CBL18								1,122,600,000,000.00		120,000,000	60,000,000
CBL20 On 14/12/2019 Spot Bond					0.00000	104.05335			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			8.16500	100.70899	8.16500	100.68709			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.35062			0.00	400,000,000	100,000,000
Total CBL24 SPOT									0.00	400,000,000	100,000,000
Total For CBL24									0.00	400,000,000	100,000,000
CBL26 On 06/05/2021 Spot Bond			9.04500	104.15187	9.04500	104.12683			0.00	0	0
Total CBL26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.99397				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.04419				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	100.55272				0.00	0	100,000,000
Total CBL29 SPOT										0.00	0	100,000,000
Total For CBL29										0.00	0	100,000,000
CCT01 On 23/06/2023 Spot Bond			9.86500	114.14093	9.86500	114.11074				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			9.71000	112.65558	9.71000	112.62624		11,652,000,000,000.00		1,200,000,000	600,000,000	
Total CCT02 SPOT								11,652,000,000,000.00		1,200,000,000	600,000,000	
Total For CCT02								11,652,000,000,000.00		1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			9.84000	107.82853	9.84000	107.80039				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.93000	9.93000	9.93000	104.83374				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	106.63150	10.00000	106.60370				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.59369				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.09015				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.84647				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					0.00000	100.15371				0.00	0	0
Total CGR27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.37213				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.91520				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.88189				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.30540				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.79928				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.63959				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	100.42811				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	101.46714				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
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	10.11000	10.11000	103.94464				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	150.10915	3.14000	149.98188				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			3.57000	3.57000	3.57000	147.92879				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	106.63200	10.00000	106.60400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN231/JIBAR									0.00	0	0
CLN29: On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	100.24446			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN31: On 14/11/2022 Spot Bond			10.51000	97.49034	10.51000	97.46321			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.03000	98.80143	11.03000	98.77261			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	101.80690			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	100.23967			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN32: On 20/06/2023 Spot Bond					0.00000	101.80333			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	101.92492			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	101.04809			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN36: On 20/03/2024 Spot Bond			9.69000	105.08729	9.69000	105.06027			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	100.50342			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN36: On 20/03/2024 Spot Bond			11.83000	106.38711	11.83000	106.35389			0.00	0	0
Total CLN365 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.52155				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.71771				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	110.09679				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.44500	104.10071	8.44500	104.07732				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	101.55900				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.25371	10.98000	100.22458				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.90938	11.00000	101.87974				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	101.78563				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.62000	103.70092	11.62000	103.66910				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.93864				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.61179				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.75744				0.00	0	0
Total CLN387 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.70775				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	101.98337				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.62062				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.93934				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	102.36832				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.23200				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.23081				0.00	140,000,000	70,000,000
Total CLN399 SPOT										0.00	140,000,000	70,000,000
Total For CLN399										0.00	140,000,000	70,000,000
CLN399 On 20/06/2020 Spot Bond					0.00000	101.62050				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	98.32528				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.62920				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	102.74821				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	103.41578				0.00	0	0
Total CLN410 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	102.16539				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	101.62910				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	102.65883				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.85522				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.09408				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.71166				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.94212				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	105.42801				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	100.93394				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	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					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	103.32619				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	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					0.00000	102.30654				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	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					0.00000	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					0.00000	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					0.00000	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					0.00000	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					0.00000	101.77705				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.69882				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.53241				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	142.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	103.17119				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			8.34500	105.42278	8.34500	105.39898				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			3.87000	153.73344	3.87000	153.67656				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			6.07000	115.04928	6.07000	114.99987				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			6.31000	113.63272	6.31000	113.58320				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					0.00000	101.99788				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					0.00000	100.15300				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					0.00000	100.63337				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					0.00000	99.85387				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	103.22793				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			9.61500	106.30603	9.61500	106.27845				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.44000	103.40114	9.44000	103.37522				0.00	0	0
Total CLN464 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	101.70709				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					0.00000	101.36762				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					0.00000	101.38926				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					0.00000	102.57201				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	100.02465				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					0.00000	102.64295				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					0.00000	101.79440				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	21.07611	100.00000	21.02895				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					0.00000	102.63245				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	100.11340				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.83509				0.00	0	0
Total CLN483 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	100.63015				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			8.54500	102.25124	8.54500	102.22774				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	102.21182				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			12.12000	106.92840	12.12000	107.07562				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			8.92000	103.53381	8.92000	103.50885				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					0.00000	101.65993				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					0.00000	102.56522				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					0.00000	103.51334				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					0.00000	101.41113				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					0.00000	101.79289				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.04500	113.51432	11.04500	107.60629				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					0.00000	99.86269				0.00	0	0
Total CLN495 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.52000	104.42936	9.52000	104.40297				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	103.64508				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					0.00000	104.62069				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					0.00000	100.01704				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	101.05912				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.10294				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.14255				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					0.00000	101.85019				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					0.00000	101.14255				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.71192				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	101.81195				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					0.00000	99.97342				0.00	0	0
Total CLN508 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.08581				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.36107				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	102.46461				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	101.25028	9.96000	101.83920				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	100.43138	10.01000	100.61570				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	99.89972				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	102.54126	9.60000	104.11831				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.81473				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.58404				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	99.90672				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.25283				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.87496	9.20000	101.85006				0.00	0	0
Total CLN524 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.71587				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					0.00000	100.69225				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					0.00000	103.56810				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					0.00000	100.98627				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					0.00000	102.13163				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	101.74222				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	101.81473				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	102.40159				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					0.00000	101.70767				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	100.91525				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			10.12000	10.12000	10.12000	104.58140				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	98.80808				0.00	0	0
Total CLN536 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN536										0.00	0	0
CLN53: On 25/10/2023 Spot Bond					0.00000	100.70646				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53: On 16/08/2023 Spot Bond					0.00000	100.18562				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53: On 20/12/2023 Spot Bond					0.00000	102.13332				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	101.02372				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	112.08400				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54: On 30/05/2022 Spot Bond					0.00000	99.83232				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54: On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	102.88030				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	101.00917				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54: On 21/08/2026 Spot Bond			9.59000	104.72656	9.59000	104.69947				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54: On 29/03/2025 Spot Bond			9.64000	103.39589	9.64000	103.36944				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54: On 12/11/2025 Spot Bond			9.73000	102.35274	9.73000	102.32632				0.00	0	0
Total CLN548 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.10000	4.10000	4.10000	103.55175				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	242.92920				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			4.10000	4.10000	4.10000	103.55090				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	106.70300				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN55 On 20/12/2023 Spot Bond					0.00000	115.00400				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55 On 20/12/2020 Spot Bond					0.00000	101.91606				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55 On 15/11/2023 Spot Bond					0.00000	100.20938				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55 On 12/11/2023 Spot Bond					0.00000	100.25214				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55 On 24/11/2024 Spot Bond					0.00000	99.97560				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55 On 17/01/2024 Spot Bond					0.00000	101.09639				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN559									0.00	0	4,000,000,000
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	108.85500			0.00	0	0
Total CLN560 SPOT									0.00	0	0
Total For CLN560									0.00	0	0
CLN56 On 11/02/2026 Spot Bond					0.00000	100.25889			0.00	0	0
Total CLN561 SPOT									0.00	0	0
Total For CLN561									0.00	0	0
CLN56 On 12/11/2025 Spot Bond			10.16000	100.16575	10.16000	100.29667			0.00	0	0
Total CLN562 SPOT									0.00	0	0
Total For CLN562									0.00	0	0
CLN56 On 12/11/2025 Spot Bond			9.59000	102.88566	9.59000	102.99851			0.00	0	0
Total CLN563 SPOT									0.00	0	0
Total For CLN563									0.00	0	0
CLN56 On 08/02/2024 Spot Bond					0.00000	100.35899			0.00	0	0
Total CLN564 SPOT									0.00	0	0
Total For CLN564									0.00	0	0
CLN56 On 21/02/2024 Spot Bond					0.00000	100.04414			0.00	0	0
Total CLN565 SPOT									0.00	0	0
Total For CLN565									0.00	0	0
CLN56 On 17/01/2024 Spot Bond					0.00000	101.12059			0.00	0	0
Total CLN566 SPOT									0.00	0	0
Total For CLN566									0.00	0	0
CLN56 On 04/06/2023 Spot Bond					0.00000	101.79069			0.00	0	0
Total CLN567 SPOT									0.00	0	0
Total For CLN567									0.00	0	0
CLN56 On 11/02/2024 Spot Bond					0.00000	100.24952			0.00	0	0
Total CLN568 SPOT									0.00	0	0
Total For CLN568									0.00	0	0
CLN56 On 13/05/2021 Spot Bond					0.00000	100.27207			0.00	0	0
Total CLN569 SPOT									0.00	0	0
Total For CLN569									0.00	0	0
CLN57 On 13/05/2021 Spot Bond					0.00000	100.27474			0.00	0	0
Total CLN570 SPOT									0.00	0	0
Total For CLN570									0.00	0	0
CLN57 On 12/11/2025 Spot Bond			9.82000	100.95762	9.82000	101.04471			0.00	0	0
Total CLN571 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN571										0.00	0	0
CLN57: On 12/11/2025 Spot Bond					0.00000	100.26015				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN57: On 13/05/2021 Spot Bond					0.00000	100.26352				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN57: On 11/02/2024 Spot Bond					0.00000	100.25032				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN57: On 15/03/2024 Spot Bond					0.00000	101.44689				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN57: On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN57: On 20/06/2024 Spot Bond					0.00000	101.36549				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN57: On 18/04/2026 Spot Bond					0.00000	100.51826				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN57: On 02/04/2024 Spot Bond					0.00000	100.46065				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN58: On 10/10/2024 Spot Bond					0.00000	100.20143				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN58: On 10/05/2024 Spot Bond					0.00000	100.08168				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.89500	96.08725	8.89500	96.06440				0.00	0	0
Total CLN81 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN81									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.57730			0.00	0	0
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					0.00000	101.57722			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					0.00000	101.63790			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.15188			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			8.64500	117.60021	8.64500	117.57287		5,187,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT								5,187,000,000,000.00	600,000,000	300,000,000	
Total For COJ05								5,187,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			8.52500	105.54157	8.52500	105.51764		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			10.15000	111.27429	10.15000	111.24403		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.10000	108.92547	9.10000	108.89884		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			9.76500	99.18215	9.76500	99.15632		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.28500	95.41352	11.28500	95.38490		4,514,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,514,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,514,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.24000	94.47116	11.24000	94.44278		0.00	0	0	
Total COT03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.73500	11.73500	11.73500	101.32472				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.59124				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.54999				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					0.00000	101.76030				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					0.00000	101.42328				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					0.00000	101.59578				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					0.00000	101.37532				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					0.00000	101.44248				0.00	0	0
Total DENG87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.53358				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	101.76032				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					0.00000	100.56763				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	91.79504				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	103.00811				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.04450				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.30340				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			9.56000	9.56000	9.56000	103.83414				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					0.00000	100.04546				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			8.29500	105.25517	8.29500	105.23167				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.80000	103.85942	7.80000	103.83747				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	63.01342	100.00000	62.87242				0.00	0	0
Total DV22/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.62000	106.70476	8.62000	106.67989			0.00	0	1,843,251,700
Total DV23 SPOT									0.00	0	1,843,251,700
Total For DV23									0.00	0	1,843,251,700
DV23/R On 27/02/2023 Spot Bond			100.00000	16.38235	100.00000	16.34570			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	16.38235	100.00000	16.34570			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			8.82000	105.82742	8.82000	105.80220			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.51436	9.69000	102.48757			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.51436	9.69000	102.48757			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			11.07500	96.89483	11.07500	96.86599			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	102.61952	10.10000	102.59159			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.61952	10.10000	102.59159			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					0.00000	99.84266			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					0.00000	100.12933			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	101.55122			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20k On 31/08/2020 Spot Bond					0.00000	100.04134			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20l On 23/10/2020 Spot Bond					0.00000	100.77905			0.00	0	0
Total DVF20D SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	99.86165				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.95355				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	100.55796				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22f On 24/10/2022 Spot Bond					0.00000	100.69566				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.74291				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	101.41475				0.00	100,000,000	50,000,000
Total DVF25 SPOT										0.00	100,000,000	50,000,000
Total For DVF25										0.00	100,000,000	50,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	101.23730				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	101.26349				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30l 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			7.60000	110.74419	7.60000	110.72137				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	50.28846	100.00000	50.17593				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			7.86000	103.21361	7.86000	103.19199				0.00	0	0
Total ECN20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.25500	105.53660	8.25500	105.51339				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.23000	104.63845	9.23000	104.61279				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			4.21000	105.41643	4.21000	105.37664				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			4.09000	95.89689	4.09000	95.86082				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	124.29308	2.25000	124.25255				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			3.86000	129.98587	3.86000	129.93801				0.00	0	200,000,000
Total EL28 SPOT										0.00	0	200,000,000
Total For EL28										0.00	0	200,000,000
EL29 On 19/11/2029 Spot Bond			3.82500	116.84903	3.82500	116.80611				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.82500	115.82350	3.82500	115.78077				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			3.87000	106.00643	3.87000	105.96727				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.06000	97.40214	4.06000	97.36558				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	124.29308	2.25000	124.25255				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			7.97500	106.21624	7.97500	106.19330				0.00	0	0
Total EMM01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.94500	106.69838	7.94500	106.67579			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.26000	99.73517	10.26000	99.70806			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			10.87500	10.87500	10.87500	94.32429			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			10.92500	10.92500	10.92500	100.04296			0.00	0	999,999,900
Total EMM05 SPOT									0.00	0	999,999,900
Total For EMM05									0.00	0	999,999,900
EMM06 On 23/06/2025 Spot Bond			10.39000	10.39000	10.39000	103.87717			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.24000	10.24000	10.24000	104.64652			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			11.14500	11.14500	11.14500	89.22464			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.85371			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	100.79719			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.95906			0.00	0	0
Total ENX02 SPOT									0.00	0	0
Total For ENX02									0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ENX03U SPOT									0.00	0	0
Total For ENX03U									0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.54263			0.00	0	0
Total ENX04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	100.16796				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	99.74876				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.98591				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.61075				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	102.55712				0.00	400,000,000	100,000,000
Total EPF011 SPOT										0.00	400,000,000	100,000,000
Total For EPF011										0.00	400,000,000	100,000,000
EPF012 On 06/11/2020 Spot Bond					0.00000	101.10626				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	99.88450				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	102.01390				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.82409				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.85560				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	101.75069				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF04U										0.00	0	0
EPF05L 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
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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					0.00000	101.78358				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	100.39209				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	101.82835				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 03/10/2019 Spot Bond					0.00000	101.07379				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					0.00000	100.89851				0.00	0	0
Total EQS06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.67381				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT01 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					0.00000	100.14661				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	100.14514				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	100.15457				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	100.15155				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.77539				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.25141				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					0.00000	100.14110				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.14589				0.00	800,000,000	200,000,000
Total ERSA25 SPOT										0.00	800,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA25									0.00	800,000,000	200,000,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.13986			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.79000	106.99083	8.79000	106.96541		43,950,000,000,000.00	5,000,000,000	2,513,066,600	
Total ES23 SPOT								13,950,000,000,000.00	5,000,000,000	2,513,066,600	
Total For ES23								13,950,000,000,000.00	5,000,000,000	2,513,066,600	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.25975	10.00000	103.23193		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			9.73000	91.84588	9.73000	91.82204		112,868,000,000,000.00	11,600,000,000	75,009,924,300	
Total ES26 SPOT								12,868,000,000,000.00	11,600,000,000	75,009,924,300	
Total For ES26								12,868,000,000,000.00	11,600,000,000	75,009,924,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.09998	7.85000	101.07871		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			10.82500	77.48264	10.83500	77.40139		734,165,000,000,000.00	160,200,000,000	51,462,800,000	
Total ES33 SPOT								14,165,000,000,000.00	160,200,000,000	51,462,800,000	
Total For ES33								14,165,000,000,000.00	160,200,000,000	51,462,800,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.41039	7.50000	101.39010		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			11.11000	79.13663	11.11000	79.11325		957,682,000,000,000.00	86,200,000,000	42,455,223,700	
Total ES42 SPOT								17,682,000,000,000.00	86,200,000,000	42,455,223,700	
Total For ES42								17,682,000,000,000.00	86,200,000,000	42,455,223,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.66176	8.50000	100.63886		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF01U SPOT								0.00	0	0	
Total For ESF01U								0.00	0	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF02U SPOT								0.00	0	0	
Total For ESF02U								0.00	0	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.82591		0.00	0	0	
Total ESFR03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ESFR03									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.58597			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.63797			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.24631	100.00000	11.21906			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	18.30361	100.00000	18.25927			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	99.82098				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.41255				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					0.00000	101.89044				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					0.00000	100.55889				0.00	180,000,000	90,000,000
Total FIFB11 SPOT										0.00	180,000,000	90,000,000
Total For FIFB11										0.00	180,000,000	90,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.24745				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.38863				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.01361				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT008 On 14/06/2019 Spot Bond					0.00000	102.45671				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										0.00	0	0
FNT011 On 06/06/2019 Spot Bond					0.00000	101.80493				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					0.00000	101.12096				0.00	0	0
Total FNT012 SPOT										0.00	0	0
Total For FNT012										0.00	0	0
FNT013 On 03/07/2019 Spot Bond					0.00000	101.02781				0.00	0	0
Total FNT013 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FNT013										0.00	0	0
FNT014 On 16/07/2019 Spot Bond					0.00000	100.20121				0.00	0	0
Total FNT014 SPOT										0.00	0	0
Total For FNT014										0.00	0	0
FNT015 On 05/08/2019 Spot Bond					0.00000	100.22586				0.00	0	0
Total FNT015 SPOT										0.00	0	0
Total For FNT015										0.00	0	0
FNTA10 On 03/06/2019 Spot Bond					0.00000	101.32685				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					0.00000	101.17123				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					0.00000	100.91548				0.00	0	0
Total FNTC10 SPOT										0.00	0	0
Total For FNTC10										0.00	0	0
FNTD10 On 11/10/2019 Spot Bond					0.00000	100.20121				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										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					0.00000	102.09855				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					0.00000	103.36921				0.00	900,000,000	900,000,000
Total FRB13 SPOT										0.00	900,000,000	900,000,000
Total For FRB13										0.00	900,000,000	900,000,000
FRB14 On 02/06/2021 Spot Bond			9.64500	9.64500	9.64500	105.35901				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					0.00000	103.93208				0.00	1,650,000,000	825,000,000
Total FRB15 SPOT										0.00	1,650,000,000	825,000,000

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 FRB15									0.00	1,650,000,000	825,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.34435			0.00	800,000,000	800,000,000
Total FRB16 SPOT									0.00	800,000,000	800,000,000
Total For FRB16									0.00	800,000,000	800,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.48118			0.00	2,000,000,000	2,000,000,000
Total FRB17 SPOT									0.00	2,000,000,000	2,000,000,000
Total For FRB17									0.00	2,000,000,000	2,000,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.17576			0.00	2,000,000,000	1,000,000,000
Total FRB18 SPOT									0.00	2,000,000,000	1,000,000,000
Total For FRB18									0.00	2,000,000,000	1,000,000,000
FRB19 On 14/04/2021 Spot Bond			10.34500	104.67937	10.34500	104.65052			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.79686			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.27902			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.54825			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.65059			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	101.13881			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	102.06109			0.00	260,000,000	130,000,000
Total FRB25 SPOT									0.00	260,000,000	130,000,000
Total For FRB25									0.00	260,000,000	130,000,000
FRBI22 On 31/01/2022 Spot Bond			3.03000	157.05253	3.03000	156.99798			0.00	0	0
Total FRBI22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.45500	3.45500	3.45500	296.25225				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.54500	3.54500	3.54500	131.18969				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.77000	178.19159	3.77000	178.12631				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.92500	3.92500	3.92500	94.65763				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			4.23000	4.23000	4.23000	210.47735				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.69500	89.45488	4.69500	89.41990				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			4.75500	90.93559	4.75500	90.89983				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.32000	8.32000	8.32000	88.46563				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.23000	9.23000	9.23000	61.83523				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.27000	9.27000	9.27000	61.05270				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC12U										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.47000	4.47000	4.47000	124.97535				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	100.09701				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	101.81525				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	94.37577				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	101.76496				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.67602				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.34719				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	101.73388				0.00	300,000,000	150,000,000
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	300,000,000	150,000,000
Total For FRC210										0.00	300,000,000	150,000,000
FRC21: On 07/05/2020 Spot Bond					0.00000	100.40339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	100.51502				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					0.00000	100.43177				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			3.68000	154.47663	3.68000	154.42028				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.01628				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			4.54000	151.14727	4.54000	151.08859				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	102.47466				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					0.00000	103.79691				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					0.00000	108.06422				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					0.00000	103.97357				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					0.00000	108.48797				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	108.17152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.85256				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.72935				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					0.00000	101.61543				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					0.00000	103.80444				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					0.00000	101.59946				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.28718				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					0.00000	103.72515				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					0.00000	100.48926				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					0.00000	107.32478				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	101.28317				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	100.28968				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.76445				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	101.64344				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	102.91533				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.34440				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.85819				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	106.78596				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	107.45181	3.45500	107.41325				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	101.04168				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	100.94231				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	101.29598				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	101.95957				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	99.99996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC267 On 06/08/2023 Spot Bond					0.00000	103.40201				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC269 On 21/10/2019 Spot Bond					0.00000	100.68046				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					0.00000	100.15848				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					0.00000	100.58983				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	9.58400	9.58400	102.96533				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	100.57360	9.80000	100.54747				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					0.00000	101.75204				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					0.00000	101.75596				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					0.00000	101.90484				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					0.00000	101.28709				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					0.00000	100.04522				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					0.00000	101.73371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	102.77815				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	103.06075				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	101.62079				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	100.30298				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.69069				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	101.30352				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					0.00000	100.53285				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					0.00000	100.53285				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					0.00000	101.58932				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	101.78594				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	100.75744				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.47534				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	100.82315				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	100.81370				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	100.23468				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond					0.00000	100.22725				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	100.22965				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.00000				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		10,000,000,000	10,000,000,000	
Total FRC299 SPOT										10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For FRC299										10,000,000,000,000.00	10,000,000,000	10,000,000,000
FRC66 On 31/01/2022 Spot Bond			4.32000	4.32000	4.32000	151.93247				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.26000	4.26000	4.26000	152.16360				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			4.24000	4.24000	4.24000	152.24075				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16U 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
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD22I 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
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.64000	87.50714	4.64000	87.47312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.66500	100.20166	4.66500	100.16241				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					0.00000	101.46288				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.03809				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	103.05763				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.31972				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.21157				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.41422				0.00	180,000,000	90,000,000
Total FRJ25 SPOT										0.00	180,000,000	90,000,000
Total For FRJ25										0.00	180,000,000	90,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	99.71117				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.96368				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.21968				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10(On 15/01/2024 Spot Bond			3.54300	3.54300	3.54300	101.21792				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			3.91000	3.91000	3.91000	111.53389				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	100.69602				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	100.69602				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			4.05000	109.35263	4.05000	109.31161				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10(On 07/12/2033 Spot Bond			3.90000	218.34917	3.90000	218.26829				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.84000	97.77009	4.84000	97.73134				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11(On 07/12/2033 Spot Bond			3.93000	3.93000	3.93000	217.54556				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11(On 31/01/2025 Spot Bond			4.02000	128.00368	4.02000	127.95579				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.70500	114.92903	3.70500	114.88700				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.44000	103.43747	4.44000	103.39759				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.05000	214.76429	4.05000	214.68384				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.10000	213.58536	4.10000	213.50509			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.55000	163.60963	3.55000	114.82317			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.13000	212.88182	4.13000	212.80167			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.41000	90.33708	5.41000	90.29990			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.85500	163.93068	4.85500	163.86586			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.94000	96.41306	4.94000	96.37458			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.37500	170.07205	4.37500	170.00699			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.43500	169.29014	4.43500	169.22511			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.64000	201.34723	4.64000	201.26865			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	98.91808			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.87000	97.36054	4.87000	97.32187			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.12500	5.12500	5.12500	93.92509			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.65000	98.83496	4.65000	100.37421				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.24500	171.78041	4.24500	171.71531				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.41000	206.45113	4.41000	206.37184				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.37500	170.07205	4.37500	170.00699				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.37500	170.07205	4.37500	170.00699				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.66500	166.33073	4.66500	166.26581				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			4.32000	126.00815	4.32000	125.95998				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			3.38000	155.65906	3.38000	155.60352				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			4.72500	165.56849	4.72500	165.50361				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.76500	165.06256	4.76500	164.99770				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.29000	126.20611	4.29000	126.15796				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.18500	172.57551	4.18500	172.51037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.77500	4.77500	4.77500	164.87148				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	22.15138				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	27.71704				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	32.24882				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	35.76336				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	18.70336				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	23.27690				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	27.50658				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	30.78850				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	11.23254				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	14.39273				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	14.22512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	11.28739				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.90032				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.95525				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	23.80825				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	23.80822				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	32.36301				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 02/08/2019 Spot Bond					0.00000	110.51745				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS178 On 15/08/2019 Spot Bond					0.00000	102.25690				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS179 On 18/09/2023 Spot Bond					0.00000	101.65396				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 19/09/2019 Spot Bond					0.00000	96.54478				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS181 On 27/09/2025 Spot Bond					0.00000	101.49872				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	93.60063				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	92.00441				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 20/11/2019 Spot Bond					0.00000	105.72401				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond					0.00000	102.26105				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	112.39566				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	110.35753				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 03/09/2019 Spot Bond					0.00000	105.17237				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS189 On 16/03/2020 Spot Bond					0.00000	104.58730				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS190 On 16/03/2020 Spot Bond					0.00000	104.53407				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS191 On 19/03/2020 Spot Bond					0.00000	99.58776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond					0.00000	102.07844				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			3.26500	3.26500	3.26500	298.48078				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			3.15500	3.15500	3.15500	299.78027				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			3.87500	3.87500	3.87500	291.39729				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			3.17000	156.49332	3.17000	156.43839				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.58985				0.00	145,348,400	36,337,100
Total FRS49 SPOT										0.00	145,348,400	36,337,100
Total For FRS49										0.00	145,348,400	36,337,100
FRS51 On 31/01/2022 Spot Bond			2.87000	157.69460	2.87000	157.64053				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.42244				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			3.89000	105.28105	3.89000	105.24203				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			3.42000	81.38968	3.42000	114.01099				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			3.48000	3.48000	3.48000	131.63940				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			3.51000	3.51000	3.51000	131.43163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.06500	4.06500	4.06500	289.23274				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			7.30000	100.96619	7.30000	100.94668				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			7.97500	102.22671	7.97500	102.20487				0.00	0	50,000,000
Total FRX20 SPOT										0.00	0	50,000,000
Total For FRX20										0.00	0	50,000,000
FRX23 On 28/02/2023 Spot Bond			8.43000	8.43000	8.43000	99.59055				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.88000	112.91594	8.88000	112.88899				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.49000	104.34659	9.49000	104.31987				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			9.35000	102.13852	9.35000	102.11302				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			9.36000	106.64980	9.36000	106.62329				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			9.65000	106.09059	9.65000	106.06298				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			10.03000	101.20468	10.03000	101.17733				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			10.21500	97.55726	10.21500	97.53041				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			10.22500	103.60921	10.22500	103.58099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.18500	74.08124	11.18500	74.05922				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					0.00000	100.01299				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					0.00000	100.01608				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					0.00000	100.01861				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					0.00000	100.02989				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.16759				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					0.00000	100.26310				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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					0.00000	100.00559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.33557				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.79775				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.01110				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.47902				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	103.30758				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					0.00000	99.91156				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					0.00000	99.91049				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					0.00000	99.90351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	99.89494				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					0.00000	99.88959				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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					0.00000	102.17534				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.44059				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.38461				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.14232				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					0.00000	100.90923				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.58462				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					0.00000	101.36225				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					0.00000	102.31672				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			9.16000	104.52727	9.16000	104.50170				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					0.00000	102.13430				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					0.00000	102.42559				0.00	180,000,000	90,000,000
Total GRT19 SPOT										0.00	180,000,000	90,000,000
Total For GRT19										0.00	180,000,000	90,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	102.42231				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			10.04000	100.35776	10.04000	100.33090				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.88134				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.12000				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.71865				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.86799				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.83997				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.30572				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.65877				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.69853				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	102.19300				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	99.88976				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.82835				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.84807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	100.87740				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
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					0.00000	101.09678				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					0.00000	101.89757				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					0.00000	100.56325				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					0.00000	101.05871				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					0.00000	101.03926				0.00	400,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB06 SPOT										0.00	400,000,000	100,000,000
Total For HILB06										0.00	400,000,000	100,000,000
HILB07 On 11/07/2021 Spot Bond					0.00000	101.05183				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.48951				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.37187				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.78628				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.69109				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.68169				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	106.63200	10.00000	106.60400				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					0.00000	100.02259				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					0.00000	101.30525				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	100.87728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			6.86500	106.26208	6.86500	106.24227			0.00	0	0
Total HWAY20 SPOT									0.00	0	0
Total For HWAY20									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	47.00219	100.00000	46.89702			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			3.71500	293.34248	3.71500	293.23533			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			3.79500	3.79500	3.79500	296.04275			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.77000	84.30682	3.77000	100.11843			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			10.68000	92.22690	10.68000	92.20040		8,544,000,000,000.00	800,000,000	12,490,000,000	
Total HWAY34 SPOT								8,544,000,000,000.00	800,000,000	12,490,000,000	
Total For HWAY34								8,544,000,000,000.00	800,000,000	12,490,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.91494	100.00000	11.88829		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			10.68500	91.91950	10.68500	91.89308		0.00	0	1,000,000,000	
Total HWAY35 SPOT								0.00	0	1,000,000,000	
Total For HWAY35								0.00	0	1,000,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.91472	100.00000	11.88806		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					0.00000	101.04032		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					0.00000	101.64206		0.00	280,000,000	140,000,000	
Total HWF09 SPOT								0.00	280,000,000	140,000,000	
Total For HWF09								0.00	280,000,000	140,000,000	
HWF10 On 30/09/2019 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 HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400			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			2.88500	135.88490	2.87000	135.94604		370,611,716,000,000.00	128,461,600,000	167,737,000,000	
Total I2025 SPOT								70,611,716,000,000.00	128,461,600,000	167,737,000,000	
Total For I2025								70,611,716,000,000.00	128,461,600,000	167,737,000,000	
I2029 On 31/03/2029 Spot Bond			3.05500	102.21266	3.05500	102.17719		224,935,984,000,000.00	73,628,800,000	85,571,300,000	
Total I2029 SPOT								24,935,984,000,000.00	73,628,800,000	85,571,300,000	
Total For I2029								24,935,984,000,000.00	73,628,800,000	85,571,300,000	
I2033 On 28/02/2033 Spot Bond			3.14000	104.21888	3.14000	104.18252		354,192,000,000,000.00	112,800,000,000	167,759,900,000	
Total I2033 SPOT								54,192,000,000,000.00	112,800,000,000	167,759,900,000	
Total For I2033								54,192,000,000,000.00	112,800,000,000	167,759,900,000	
I2038 On 31/01/2038 Spot Bond			3.29000	122.09599	3.29000	122.05271		178,933,888,000,000.00	54,387,200,000	225,858,100,000	
Total I2038 SPOT								78,933,888,000,000.00	54,387,200,000	225,858,100,000	
Total For I2038								78,933,888,000,000.00	54,387,200,000	225,858,100,000	
I2046 On 31/03/2046 Spot Bond			3.32000	114.54584	3.32000	114.50526		540,660,672,000,000.00	162,849,600,000	211,680,900,000	
Total I2046 SPOT								10,660,672,000,000.00	162,849,600,000	211,680,900,000	
Total For I2046								10,660,672,000,000.00	162,849,600,000	211,680,900,000	
I2050 On 31/12/2050 Spot Bond			3.35500	119.36115	3.35500	119.31864		389,515,500,000,000.00	116,100,000,000	257,266,788,453	
Total I2050 SPOT								39,515,500,000,000.00	116,100,000,000	257,266,788,453	
Total For I2050								39,515,500,000,000.00	116,100,000,000	257,266,788,453	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	99.97796				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			8.63500	8.63500	8.63500	101.11783				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.37124				0.00	0	30,000,000
Total IBL102 SPOT										0.00	0	30,000,000
Total For IBL102										0.00	0	30,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.85534				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			8.09000	8.09000	8.09000	100.59525				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.02133				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			3.72500	293.22723	3.72500	293.12002				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.70651				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.04247				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.04244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.04413				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.04359				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.46391				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					0.00000	100.86510				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.66912				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.16511				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.94936				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.39049				0.00	0	5,000,000,000
Total IBL123 SPOT										0.00	0	5,000,000,000
Total For IBL123										0.00	0	5,000,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	100.21277				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					0.00000	101.15082				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					0.00000	100.99508				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			2.92000	2.92000	2.92000	157.43939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400				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			8.02000	102.09510	8.02000	102.07292				0.00	0	1,000,000,000
Total IBL46 SPOT										0.00	0	1,000,000,000
Total For IBL46										0.00	0	1,000,000,000
IBL50 On 02/08/2020 Spot Bond			7.87000	104.14486	7.87000	104.12266				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			9.28000	106.35909	9.28000	106.33244				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.69331				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					0.00000	100.56710				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			3.02000	157.09257	3.02000	157.03806				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.59869				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.33103				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			9.37000	101.92034	9.37000	101.89456				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.29016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.14500	104.03102	8.14500	104.00844				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	28.28277	100.00000	28.22051				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	99.89536				0.00	400,000,000	100,000,000
Total IBL89 SPOT										0.00	400,000,000	100,000,000
Total For IBL89										0.00	400,000,000	100,000,000
IBL92 On 12/01/2020 Spot Bond					0.00000	100.99921				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					0.00000	101.95040				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					0.00000	102.97522				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.66241				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					0.00000	101.19501				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					0.00000	103.05585				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			8.69500	100.89474	8.69500	100.87154				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	11.26445	100.00000	11.23925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.19500	100.90692	8.19500	100.88478				0.00	0	0
Total IDC03 SPOT										0.00	0	0
Total For IDC03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.22478				0.00	0	0
Total IDC05 SPOT										0.00	0	0
Total For IDC05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.39000	100.67529	9.39000	100.64977				0.00	0	0
Total IDC06 SPOT										0.00	0	0
Total For IDC06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.24071				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.57500	98.49062	11.57500	98.41926				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	102.37122				0.00	0	0
Total IDC09 SPOT										0.00	0	0
Total For IDC09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.93525				0.00	0	0
Total IDC10 SPOT										0.00	0	0
Total For IDC10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.84000	110.06021	9.84000	110.03117				0.00	0	0
Total IDC11 SPOT										0.00	0	0
Total For IDC11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.97959				0.00	0	0
Total IDC12 SPOT										0.00	0	0
Total For IDC12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.45604				0.00	0	0
Total IDC13 SPOT										0.00	0	0
Total For IDC13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.23485				0.00	0	0
Total IDC14 SPOT										0.00	0	0
Total For IDC14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.68606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG1€ On 12/11/2025 Spot Bond					0.00000	100.83295				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.34400				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG1€ On 12/03/2022 Spot Bond					0.00000	101.67732				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG1€ On 12/03/2024 Spot Bond					0.00000	101.74606				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP0€ On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.38287				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					0.00000	101.67510				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L 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
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.83652	100.00000	5.82360				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.74000	103.85836	8.74000	103.83395				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			6.79500	104.38635	6.79500	104.36729				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
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					0.00000	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	106.63200	10.00000	106.60400				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					0.00000	100.22771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	102.09732				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.54567				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					0.00000	100.58299				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					0.00000	101.90988				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					0.00000	85.21034				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					0.00000	100.52122				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					0.00000	100.70333				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.48414				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.93726				0.00	200,000,000	100,000,000
Total INLV03 SPOT										0.00	200,000,000	100,000,000
Total For INLV03										0.00	200,000,000	100,000,000
INLV04 On 11/02/2021 Spot Bond			10.44500	107.13064	10.44500	107.10052				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	104.48269				0.00	0	100,244,100
Total INLV05 SPOT										0.00	0	100,244,100
Total For INLV05										0.00	0	100,244,100
IPC24U On 08/08/2019 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 IPC24U SPOT										0.00	0	0
Total For IPC24U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.30713				0.00	80,000,000	40,000,000
Total IPF09 SPOT										0.00	80,000,000	40,000,000
Total For IPF09										0.00	80,000,000	40,000,000
IPF13 On 04/12/2020 Spot Bond					0.00000	101.94844				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.83650				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.64514				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.49469				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.51154				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.52839				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					0.00000	101.56977				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					0.00000	102.37134				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.72626				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.41772				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.92861				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.34103				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.34456				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.42300				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	101.45980				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					0.00000	100.58401				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	100.85622	2.75000	100.84862				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			6.33500	146.54017	6.33500	146.47647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	102.07782				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	101.30043				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			4.87000	4.87000	4.87000	122.39219				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			4.87000	4.87000	4.87000	122.39219				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					0.00000	102.02899				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					0.00000	100.70159				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			10.34500	106.74348	10.34500	106.71374				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.84383				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.94317				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.84773				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			5.12000	5.12000	5.12000	148.89109				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	106.44750				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.69500	104.37553	10.69500	104.34598				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.45853				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			10.58500	10.58500	10.58500	104.17054				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.71538				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			4.07000	152.95583	4.07000	152.89840				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	103.89595				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	102.05283				0.00	260,000,000	2,630,000,000
Total IV050 SPOT										0.00	260,000,000	2,630,000,000
Total For IV050										0.00	260,000,000	2,630,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.03500	161.69354	5.03500	161.62885				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
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
IVA892 On 29/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.81664				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			7.45000	7.45000	7.45000	99.65421				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			7.45000	7.45000	7.45000	99.51252				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	7.55000	7.55000	99.36285				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			7.55000	7.55000	7.55000	98.93583				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	7.65000	7.65000	98.77853				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	7.65000	7.65000	98.63559				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			7.65000	7.65000	7.65000	98.49306				0.00	0	0
Total IVA951 SPOT										0.00	0	0
Total For IVA951										0.00	0	0
IVA952 On 08/08/2019 Spot Bond			7.65000	7.65000	7.65000	98.35094				0.00	0	0
Total IVA952 SPOT										0.00	0	0
Total For IVA952										0.00	0	0
IVA953 On 15/08/2019 Spot Bond			7.65000	7.65000	7.65000	98.20923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA953 SPOT										0.00	0	0
Total For IVA953										0.00	0	0
IVA954 On 22/08/2019 Spot Bond			7.70000	7.70000	7.70000	98.05555				0.00	0	0
Total IVA954 SPOT										0.00	0	0
Total For IVA954										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400				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					0.00000	101.25592				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					0.00000	101.28415				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					0.00000	101.02582				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			8.12500	103.42480	8.12500	103.40205				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	91.37661	100.00000	91.15853				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			8.21500	105.29161	8.21500	105.26821				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					0.00000	100.04614				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					0.00000	101.90579				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					0.00000	100.42048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	101.14648				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	99.97565				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			9.06500	108.85963	9.06500	108.83312				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.43172				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.63557				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					0.00000	101.45409				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					0.00000	101.92955				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					0.00000	101.78971				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					0.00000	101.43917				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					0.00000	100.64478				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					0.00000	100.92186				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.71500	102.01692	8.71500	101.99327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.01230				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.81197				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.18459				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	99.82313				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	8.02000	8.02000	103.69591				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					0.00000	100.58668				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.90430				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	100.52838				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	99.85222				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					0.00000	101.51042				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					0.00000	100.84445				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.95900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.84095				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.88689				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.47781				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.83791				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.82824				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					0.00000	100.84755				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					0.00000	100.70376				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.39271				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.71685				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	101.87156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	101.15775				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					0.00000	101.35984				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					0.00000	101.10982				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	100.33913				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	100.14188				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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					0.00000	100.66023				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					0.00000	101.82940				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					0.00000	101.79748				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					0.00000	101.97317				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					0.00000	101.42426				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			8.26500	105.00180	8.26500	104.97857				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					0.00000	100.10721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	99.97641				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	102.07057				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	99.73857				0.00	400,000,000	100,000,000
Total KAP012 SPOT										0.00	400,000,000	100,000,000
Total For KAP012										0.00	400,000,000	100,000,000
KAP012 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
KAP04U On 24/10/2022 Spot Bond					0.00000	101.02735				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 05/08/2020 Spot Bond					0.00000	101.46970				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	101.05798				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KST01 On 31/10/2027 Spot Bond			9.83000	121.57838	9.83000	121.54667				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.59892				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08 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
LBK08/JIBAR On 28/11/2019 Spot Bond			8.27000	100.55812	8.27000	100.53561				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.62000	99.89624	9.62000	99.87031				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.33170	9.71000	102.30490			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					0.00000	104.79914			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					0.00000	99.83399			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					0.00000	102.12523			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					0.00000	105.32265			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			9.02000	107.74971	9.02000	107.72359			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	102.32081			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	103.97125			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			9.37000	105.03490	9.37000	105.00863		1,874,000,000,000.00		200,000,000	4,100,000,000
Total LBK24 SPOT								1,874,000,000,000.00		200,000,000	4,100,000,000
Total For LBK24								1,874,000,000,000.00		200,000,000	4,100,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	101.89485			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.39496			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			10.58000	100.16652	10.58000	100.13846			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 LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.32000	105.78045	9.32000	105.75399			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.49879			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	102.24377			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.35305			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	102.61162			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	101.43852			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			7.60000	104.28559	7.60000	104.26410		4,447,003,200,000.00	585,132,000	872,566,000	
Total LGL04 SPOT								4,447,003,200,000.00	585,132,000	872,566,000	
Total For LGL04								4,447,003,200,000.00	585,132,000	872,566,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.81653		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			9.42000	103.57489	9.42000	103.54885		0.00	0	2,558,313,500	
Total LGL06 SPOT								0.00	0	2,558,313,500	
Total For LGL06								0.00	0	2,558,313,500	
LGL07 On 04/10/2022 Spot Bond					0.00000	103.38997		0.00	300,000,000	150,000,000	
Total LGL07 SPOT								0.00	300,000,000	150,000,000	
Total For LGL07								0.00	300,000,000	150,000,000	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.17925		0.00	40,000,000	20,000,000	
Total LGL08 SPOT								0.00	40,000,000	20,000,000	
Total For LGL08								0.00	40,000,000	20,000,000	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.99983		0.00	20,000,000	10,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL09 SPOT										0.00	20,000,000	10,000,000
Total For LGL09										0.00	20,000,000	10,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.12512				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC08L 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
LHC09L 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
LHC10L 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
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC11U SPOT										0.00	0	0
Total For LHC11U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.45000	101.14686	12.45000	101.11430				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.35894				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.31858				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.35564				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					0.00000	100.73468				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					0.00000	100.70387				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					0.00000	100.07206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.30700			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					0.00000	100.08108			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					0.00000	100.37912			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					0.00000	101.65001			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					0.00000	100.53482			0.00	0	0
Total MAQ132 SPOT									0.00	0	0
Total For MAQ132									0.00	0	0
MAQ13 On 10/06/2019 Spot Bond					0.00000	99.63455			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					0.00000	98.92371			0.00	0	0
Total MAQ138 SPOT									0.00	0	0
Total For MAQ138									0.00	0	0
MAQ14 On 12/08/2019 Spot Bond					0.00000	98.35377			0.00	0	0
Total MAQ140 SPOT									0.00	0	0
Total For MAQ140									0.00	0	0
MAQ14 On 14/06/2019 Spot Bond					0.00000	99.58594			0.00	0	0
Total MAQ141 SPOT									0.00	0	0
Total For MAQ141									0.00	0	0
MAQ14 On 18/06/2019 Spot Bond					0.00000	99.47627			0.00	0	0
Total MAQ142 SPOT									0.00	0	0
Total For MAQ142									0.00	0	0
MAQ14 On 21/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	45,000,000,000	45,000,000,000	
Total MAQ143 SPOT								10,000,000,000,000.00	45,000,000,000	45,000,000,000	
Total For MAQ143								10,000,000,000,000.00	45,000,000,000	45,000,000,000	
MBF04 On 07/06/2019 Spot Bond					0.00000	101.84724			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	101.46018				0.00	40,000,000	20,000,000
Total MBF053 SPOT										0.00	40,000,000	20,000,000
Total For MBF053										0.00	40,000,000	20,000,000
MBF05: On 27/03/2020 Spot Bond					0.00000	101.69709				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					0.00000	100.16751				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					0.00000	100.23369				0.00	1,000,000,000	1,000,000,000
Total MBF059 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MBF059										0.00	1,000,000,000	1,000,000,000
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					0.00000	100.13405				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					0.00000	101.88728				0.00	5,800,000,000	2,900,000,000
Total MBP035 SPOT										0.00	5,800,000,000	2,900,000,000
Total For MBP035										0.00	5,800,000,000	2,900,000,000
MBP03: On 11/04/2020 Spot Bond					0.00000	100.97224				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					0.00000	99.91426				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	100.49397				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	99.99981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	99.99978				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.87337				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.62096				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.55622				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.29011				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.30559				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	99.91566				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	99.91465				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	101.29013				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	101.30561				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					0.00000	103.39019				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			8.47000	107.37198	8.47000	107.34738				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.25000	8.25000	8.25000	102.41408				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					0.00000	108.48055				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.27500	10.27500	10.27500	102.04692				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	13.57500	13.57500	102.87161				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					0.00000	102.39402				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			8.29500	104.76293	8.29500	104.73980		2,635,767,771,000.00		317,753,800	558,876,900	
Total MMIG02 SPOT								2,635,767,771,000.00		317,753,800	558,876,900	
Total For MMIG02								2,635,767,771,000.00		317,753,800	558,876,900	
MMIG0 On 01/06/2020 Spot Bond					0.00000	99.77823				0.00	400,000,000	100,000,000
Total MMIG03 SPOT										0.00	400,000,000	100,000,000
Total For MMIG03										0.00	400,000,000	100,000,000
MMIG0 On 12/08/2025 Spot Bond			11.29000	11.29000	11.29000	103.12702				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			9.62000	106.36448	9.62000	106.33687				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.84370				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.61799				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	108.53562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.64440				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	102.18949				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.48980				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.22146				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.35137				0.00	220,000,000	110,000,000
Total MTN10 SPOT										0.00	220,000,000	110,000,000
Total For MTN10										0.00	220,000,000	110,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	102.06923				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.62164				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	102.01827				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.31029				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.31717				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.22829				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.13461				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					0.00000	100.02307				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.02289				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					0.00000	101.77541				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					0.00000	101.76065				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.74588				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.62918				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.92461				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.30630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	100.52657				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.54729				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.61914				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	100.67931				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	100.73390				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.77000	98.60594	8.77000	98.58295				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			7.68500	105.81069	7.68500	105.78877				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.22000	105.95178	9.22000	105.92540				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			10.29000	104.31945	10.29000	104.29053				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	100.53056				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	100.54036				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	100.54717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBK11/On 28/11/2020 Spot Bond			7.78000	101.49948	7.78000	101.47808				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			7.44000	104.90985	7.44000	104.88902				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	101.65761	9.38000	101.63229				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			9.02000	104.44730	9.02000	104.42226				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/On 25/06/2021 Spot Bond			7.76500	106.70347	7.76500	106.68114				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			8.01500	104.31529	8.01500	104.29265				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			8.94000	104.81015	8.94000	104.78483				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/On 22/04/2026 Spot Bond			9.14000	104.93828	9.14000	104.91265				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			8.34000	105.30622	8.34000	105.28259				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			8.54500	107.46697	8.54500	107.44227				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			9.49000	109.33396	9.49000	109.30612				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20/On 25/06/2021 Spot Bond					0.00000	101.56536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			10.05000	106.76182	10.05000	106.73290				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.36000	102.20515	9.36000	102.17975				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			9.56000	105.48833	9.56000	105.46157				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					0.00000	100.37841				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			9.64000	107.53657	9.64000	107.50907				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.24158				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			8.92000	8.92000	8.92000	108.19757				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	102.93998				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	14.60894	100.00000	14.57678				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.84661				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.85000	106.85523	9.85000	106.82732				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			9.33000	105.35828	9.33000	105.33173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	100.63996				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			9.79000	106.85196	9.79000	106.82376				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30J On 20/02/2024 Spot Bond			8.60500	106.25010	8.60500	106.22537				0.00	0	200,000,000
Total NBK30A SPOT										0.00	0	200,000,000
Total For NBK30A										0.00	0	200,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	101.14199				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31J On 09/11/2023 Spot Bond			8.59000	103.36166	8.59000	103.33804				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.14895				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.58069				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.12609				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					0.00000	103.10183				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					0.00000	100.53692				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					0.00000	101.96412				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			7.26000	103.47225	7.26000	103.45210				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	81.56168	100.00000	81.38961				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			11.06500	11.06500	11.06500	56.54375				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.59537				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					0.00000	100.31241				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					0.00000	100.95905				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	101.28793				0.00	160,000,000	80,000,000
Total NBK43B SPOT										0.00	160,000,000	80,000,000
Total For NBK43B										0.00	160,000,000	80,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.40924				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	100.50732				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.38675				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.99229				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.31853				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.32791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.72545				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					0.00000	100.04211				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.08183				0.00	0	25,000,000,000
Total NBK52B SPOT										0.00	0	25,000,000,000
Total For NBK52B										0.00	0	25,000,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.44879				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.04466				0.00	0	1,000,000,000
Total NBK54B SPOT										0.00	0	1,000,000,000
Total For NBK54B										0.00	0	1,000,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	101.86474				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.61196				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			10.23500	103.43928	10.23500	103.41122				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.60326				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			10.27000	102.64360	10.27000	102.61567				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0

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					0.00000	101.61196				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.62576				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.64316				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.56930				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	101.03981			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					0.00000	101.01231			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.68915			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.55000	107.27188	8.55000	107.24707			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					0.00000	104.45511			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.74825			0.00	0	7,956,000
Total NEDT1B SPOT									0.00	0	7,956,000
Total For NEDT1B									0.00	0	7,956,000
NET52 On 23/01/2020 Spot Bond					0.00000	100.77199			0.00	0	3,700,000,000
Total NET52 SPOT									0.00	0	3,700,000,000
Total For NET52									0.00	0	3,700,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	106.28199			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	106.75366			0.00	0	100,000,000
Total NGL02 SPOT									0.00	0	100,000,000
Total For NGL02									0.00	0	100,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	99.88686			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL04 On 20/03/2023 Spot Bond					0.00000	104.66592			0.00	2,000,000,000	2,000,000,000
Total NGL04 SPOT									0.00	2,000,000,000	2,000,000,000
Total For NGL04									0.00	2,000,000,000	2,000,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.20145			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	102.48218			0.00	0	200,000,000
Total NGL06 SPOT									0.00	0	200,000,000
Total For NGL06									0.00	0	200,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	101.18688			0.00	0	0
Total NGL07 SPOT									0.00	0	0
Total For NGL07									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	106.65054			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	100.97501			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NGT10: On 25/03/2024 Spot Bond					0.00000	101.96499			0.00	0	500,000,000
Total NGT103 SPOT									0.00	0	500,000,000
Total For NGT103									0.00	0	500,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.42691	13.50000	100.39126			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					0.00000	102.19760			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	101.06219			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.11166			0.00	0	0
Total NHM007 SPOT									0.00	0	0
Total For NHM007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 26/04/2020 Spot Bond					0.00000	100.71383				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	100.81200				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			4.10000	4.10000	4.10000	213.50509				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			3.74500	3.74500	3.74500	178.47125				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			3.62500	3.62500	3.62500	130.63859				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			3.90500	3.90500	3.90500	94.82336				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.44000	4.44000	4.44000	103.39759				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			3.73000	3.73000	3.73000	129.91927				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			4.12000	4.12000	4.12000	127.28655				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			4.21500	4.21500	4.21500	172.11231				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			4.59500	167.22510	4.59500	167.16015				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			4.15500	107.72064	4.15500	107.67993				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			7.30000	105.33758	7.30000	105.31673				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					0.00000	102.14788				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					0.00000	99.99973				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.02308				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					0.00000	101.78923				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.84807				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					0.00000	105.03713				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			7.93000	7.93000	7.93000	102.40745				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					0.00000	0.00000				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.17405			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.02278			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.02287			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	21,000,000,000	21,000,000,000	
Total NQ1A28 SPOT								10,000,000,000,000.00	21,000,000,000	21,000,000,000	
Total For NQ1A28								10,000,000,000,000.00	21,000,000,000	21,000,000,000	
NQ1B1 On 22/05/2020 Spot Bond			8.13000	8.13000	8.13000	102.40511		0.00	0	0	
Total NQ1B10 SPOT								0.00	0	0	
Total For NQ1B10								0.00	0	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.02283		0.00	0	0	
Total NQ1B17 SPOT								0.00	0	0	
Total For NQ1B17								0.00	0	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.02390		0.00	0	0	
Total NQ1B20 SPOT								0.00	0	0	
Total For NQ1B20								0.00	0	0	
NQ1B2 On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		240,000,000,000,000.00	2,400,000,000	2,400,000,000	
Total NQ1B21 SPOT								10,000,000,000,000.00	2,400,000,000	2,400,000,000	
Total For NQ1B21								10,000,000,000,000.00	2,400,000,000	2,400,000,000	
NQ1C1 On 22/05/2020 Spot Bond			8.33000	8.33000	8.33000	102.40276		0.00	0	0	
Total NQ1C10 SPOT								0.00	0	0	
Total For NQ1C10								0.00	0	0	
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.02395		0.00	0	0	
Total NQ1C17 SPOT								0.00	0	0	
Total For NQ1C17								0.00	0	0	
NQF1D On 22/05/2020 Spot Bond					0.00000	100.02655		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					0.00000	0.00000		0.00	0	0	
Total NQF1D8 SPOT								0.00	0	0	
Total For NQF1D8								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NRA02: On 31/10/2022 Spot Bond			8.34500	112.24154	8.34500	112.21661				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			3.85500	180.98157	3.85500	180.91477				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			10.69000	108.94864	10.69000	108.91747			10,690,000,000,000.00	1,000,000,000	6,140,000,000	
Total NRA028 SPOT									10,690,000,000,000.00	1,000,000,000	6,140,000,000	
Total For NRA028									10,690,000,000,000.00	1,000,000,000	6,140,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	12.09942	100.00000	12.07249			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	
Total For NSN99U									0.00	0	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.18405			0.00	0	0	
Total NTC19 SPOT									0.00	0	0	
Total For NTC19									0.00	0	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.19685			0.00	0	0	
Total NTC20 SPOT									0.00	0	0	
Total For NTC20									0.00	0	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	102.45480			0.00	400,000,000	100,000,000	
Total NTC21 SPOT									0.00	400,000,000	100,000,000	
Total For NTC21									0.00	400,000,000	100,000,000	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.75287			0.00	0	0	
Total NTC22 SPOT									0.00	0	0	
Total For NTC22									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC23 On 15/02/2023 Spot Bond					0.00000	101.01934			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.31986			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.79888			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.84512			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					0.00000	100.02337			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					0.00000	100.37730			0.00	560,000,000	180,000,000
Total OML02 SPOT									0.00	560,000,000	180,000,000
Total For OML02									0.00	560,000,000	180,000,000
OML03 On 27/11/2019 Spot Bond			7.52500	100.77192	7.52500	100.75137			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					0.00000	102.32934			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.29000	8.29000	8.29000	102.84847			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			9.57000	103.63964	9.57000	103.61332			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			10.49000	103.92073	10.49000	103.89187		6,269,176,464,000.00		597,633,600	1,298,816,800
Total OML07 SPOT								6,269,176,464,000.00		597,633,600	1,298,816,800
Total For OML07								6,269,176,464,000.00		597,633,600	1,298,816,800
OML08 On 14/09/2020 Spot Bond					0.00000	102.91525			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			9.72000	105.34281	9.72000	105.31564			4,579,315,560,000.00	471,123,000	1,235,561,500
Total OML09 SPOT									4,579,315,560,000.00	471,123,000	1,235,561,500
Total For OML09									4,579,315,560,000.00	471,123,000	1,235,561,500
OML10 On 14/09/2025 Spot Bond			10.59000	105.58839	10.59000	105.55879			0.00	0	920,000,000
Total OML10 SPOT									0.00	0	920,000,000
Total For OML10									0.00	0	920,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	106.63200	10.00000	106.60400			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.78536			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					0.00000	100.38617			0.00	0	0
Total PMM44 SPOT									0.00	0	0
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					0.00000	99.84650			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					0.00000	99.88781			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					0.00000	99.88700			0.00	0	0
Total PMM49 SPOT									0.00	0	0
Total For PMM49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM50 On 28/02/2020 Spot Bond					0.00000	99.89052			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					0.00000	99.88365			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					0.00000	99.90244			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					0.00000	100.00839			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					0.00000	100.01157			0.00	400,000,000	100,000,000
Total PRE2A2 SPOT									0.00	400,000,000	100,000,000
Total For PRE2A2									0.00	400,000,000	100,000,000
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.01435			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.01990			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.02069			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.02148			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			8.46500	115.64138	8.49000	115.46752		077,866,737,919,000.00	3,789,470,376,600	1,964,697,285,700	
Total R186 SPOT								77,866,737,919,000.00	789,470,376,600	1,964,697,285,700	
Total For R186								77,866,737,919,000.00	789,470,376,600	1,964,697,285,700	
R197 On 07/12/2023 Spot Bond			2.65500	305.87716	2.65500	305.77417		103,680,936,000,000.00	39,051,200,000	31,739,300,000	
Total R197 SPOT								103,680,936,000,000.00	39,051,200,000	31,739,300,000	
Total For R197								103,680,936,000,000.00	39,051,200,000	31,739,300,000	
R202 On 07/12/2033 Spot Bond			3.10000	238.75155	3.10000	238.66827		923,060,362,630,000.00	297,761,407,300	282,201,781,100	
Total R202 SPOT								923,060,362,630,000.00	297,761,407,300	282,201,781,100	
Total For R202								923,060,362,630,000.00	297,761,407,300	282,201,781,100	

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 Spot Bond			7.60000	102.25583	7.62000	102.17036			547,095,549,880,000.00	2,835,144,151,300	322,294,250,100
Total R2023 SPOT									17,095,549,880,000.00	835,144,151,300	322,294,250,100
Total For R2023									17,095,549,880,000.00	835,144,151,300	322,294,250,100
R2030 On 31/01/2030 Spot Bond			9.13000	94.86611	9.13000	94.84271			918,446,003,000,000.00	2,729,293,100,000	158,528,849,200
Total R2030 SPOT									18,446,003,000,000.00	729,293,100,000	158,528,849,200
Total For R2030									18,446,003,000,000.00	729,293,100,000	158,528,849,200
R2032 On 31/03/2032 Spot Bond			9.39500	92.75521	9.39500	92.73195			544,709,661,000,000.00	1,867,451,800,000	884,405,225,000
Total R2032 SPOT									14,709,661,000,000.00	867,451,800,000	384,405,225,000
Total For R2032									14,709,661,000,000.00	867,451,800,000	384,405,225,000
R2035 On 28/02/2035 Spot Bond			9.60500	96.15506	9.60500	96.13055			861,579,888,000,000.00	1,130,825,600,000	717,744,864,500
Total R2035 SPOT									11,579,888,000,000.00	130,825,600,000	717,744,864,500
Total For R2035									11,579,888,000,000.00	130,825,600,000	717,744,864,500
R2037 On 31/01/2037 Spot Bond			9.70000	92.57479	9.70000	92.55057			442,845,400,000,000.00	1,076,582,000,000	736,385,835,100
Total R2037 SPOT									12,845,400,000,000.00	076,582,000,000	736,385,835,100
Total For R2037									12,845,400,000,000.00	076,582,000,000	736,385,835,100
R2040 On 31/01/2040 Spot Bond			9.78000	95.91498	9.78000	95.88968			233,332,560,000,000.00	1,250,852,000,000	917,867,085,100
Total R2040 SPOT									13,332,560,000,000.00	250,852,000,000	917,867,085,100
Total For R2040									13,332,560,000,000.00	250,852,000,000	917,867,085,100
R2044 On 31/01/2044 Spot Bond			9.79000	93.08709	9.79000	93.06251			395,023,350,000,000.00	755,365,000,000	704,479,722,100
Total R2044 SPOT									15,023,350,000,000.00	755,365,000,000	704,479,722,100
Total For R2044									15,023,350,000,000.00	755,365,000,000	704,479,722,100
R2048 On 28/02/2048 Spot Bond			9.74000	92.48989	9.74000	92.46599			739,137,645,076,000.00	3,155,968,957,400	482,228,858,500
Total R2048 SPOT									19,137,645,076,000.00	155,968,957,400	482,228,858,500
Total For R2048									19,137,645,076,000.00	155,968,957,400	482,228,858,500
R207 On 15/01/2020 Spot Bond			6.25000	103.19353	6.25000	103.17599			303,879,284,375,000.00	48,620,685,500	116,303,419,800
Total R207 SPOT									13,879,284,375,000.00	48,620,685,500	116,303,419,800
Total For R207									13,879,284,375,000.00	48,620,685,500	116,303,419,800
R208 On 31/03/2021 Spot Bond			6.64500	101.16467	6.64500	101.14661			724,273,104,358,500.00	1,011,929,737,300	676,935,914,900
Total R208 SPOT									14,273,104,358,500.00	011,929,737,300	676,935,914,900
Total For R208									14,273,104,358,500.00	011,929,737,300	676,935,914,900
R209 On 31/03/2036 Spot Bond			9.55000	73.52549	9.56000	73.44093			954,285,153,740,000.00	2,089,453,942,800	1,533,080,808,200
Total R209 SPOT									14,285,153,740,000.00	089,453,942,800	533,080,808,200
Total For R209									14,285,153,740,000.00	089,453,942,800	533,080,808,200
R210 On 31/03/2028 Spot Bond			3.03500	188.65799	3.03500	188.59259			182,707,000,000,000.00	60,200,000,000	60,140,391,700
Total R210 SPOT									12,707,000,000,000.00	60,200,000,000	60,140,391,700
Total For R210									12,707,000,000,000.00	60,200,000,000	60,140,391,700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.37000	159.72184	2.37000	159.66925			459,158,282,000,000.00	615,678,600,000	242,677,482,200
Total R212 SPOT												9,158,282,000,000.00	615,678,600,000	242,677,482,200
Total For R212												9,158,282,000,000.00	615,678,600,000	242,677,482,200
R213	On	28/02/2031	Spot Bond			9.25000	85.66477	9.27500	85.48629			473,228,463,525,000.00	1,456,565,239,300	567,531,677,200
Total R213 SPOT												3,228,463,525,000.00	456,565,239,300	567,531,677,200
Total For R213												3,228,463,525,000.00	456,565,239,300	567,531,677,200
R214	On	28/02/2041	Spot Bond			9.75500	72.31083	9.75500	72.29211			760,891,971,687,500.00	898,092,462,500	865,679,829,600
Total R214 SPOT												0,891,971,687,500.00	898,092,462,500	865,679,829,600
Total For R214												0,891,971,687,500.00	898,092,462,500	865,679,829,600
RCG01	On	24/10/2019	Spot Bond					0.00000	101.03746			0.00	0	0
Total RCG01B SPOT												0.00	0	0
Total For RCG01B												0.00	0	0
RDF02U	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
RDF05U	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
RDF06U	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
RDF07U	On	22/12/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT												0.00	0	0
Total For RDF07U												0.00	0	0
RDF08U	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
RDF09U	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
RDF10U	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
RDF11U	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF14U SPOT									0.00	0	0
Total For RDF14U									0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF18U SPOT									0.00	0	0
Total For RDF18U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.52528			0.00	400,000,000	100,000,000
Total RDFB05 SPOT									0.00	400,000,000	100,000,000
Total For RDFB05									0.00	400,000,000	100,000,000
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.55218			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					0.00000	102.60694			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.74289			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					0.00000	101.73889			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.82363			0.00	0	25,000,000
Total RDFB11 SPOT									0.00	0	25,000,000
Total For RDFB11									0.00	0	25,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.90911			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.99600			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					0.00000	101.73625			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.90298			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.23488			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.24150			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.24686			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.44588			0.00	0	0
Total RDFB19 SPOT									0.00	0	0
Total For RDFB19									0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.48628			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.52833			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.33770			0.00	0	0
Total RDFB22 SPOT									0.00	0	0
Total For RDFB22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.78465				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.82945				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					0.00000	100.19302				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					0.00000	100.51256				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB16I On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			420,000,000,000,000.00	4,200,000,000	2,100,000,000	
Total REB16U SPOT									420,000,000,000,000.00	4,200,000,000	2,100,000,000	
Total For REB16U									420,000,000,000,000.00	4,200,000,000	2,100,000,000	
REBC0 On 21/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
REBC1 On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			380,000,000,000,000.00	3,800,000,000	1,900,000,000	
Total REBC15 SPOT									380,000,000,000,000.00	3,800,000,000	1,900,000,000	
Total For REBC15									380,000,000,000,000.00	3,800,000,000	1,900,000,000	
RED11 On 12/03/2020 Spot Bond					0.00000	102.20715				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					0.00000	101.23882				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.60291				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					0.00000	101.79711				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.11190				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED40 On 26/11/2019 Spot Bond					0.00000	99.86817				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					0.00000	102.63572				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	104.55680				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	105.67200				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					0.00000	101.96042				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					0.00000	101.56469				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.47274				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I 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
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	99.90806				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					0.00000	100.67955				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					0.00000	100.74372				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES38 On 01/08/2020 Spot Bond					0.00000	100.43155				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.93196				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	99.84069				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42U 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
RES44U 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
RES45U On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
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			7.74500	104.76576	7.74500	104.74401				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.27000	105.17592	9.27000	105.14974				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.87500	100.94729	10.87500	100.91792				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/R157 On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400				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					0.00000	100.70449				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18 On 24/10/2020 Spot Bond					0.00000	101.61418			0.00	0	200,000,000
Total SBK18 SPOT									0.00	0	200,000,000
Total For SBK18									0.00	0	200,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.75127			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					0.00000	103.21078			0.00	60,000,000	30,000,000
Total SBK20 SPOT									0.00	60,000,000	30,000,000
Total For SBK20									0.00	60,000,000	30,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.64688			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	101.86581			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			9.82000	104.31803	9.82000	104.29040			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.24908			0.00	2,000,000,000	500,000,000
Total SBK24 SPOT									0.00	2,000,000,000	500,000,000
Total For SBK24									0.00	2,000,000,000	500,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.70391			0.00	0	200,000,000
Total SBK25 SPOT									0.00	0	200,000,000
Total For SBK25									0.00	0	200,000,000
SBK26 On 25/04/2021 Spot Bond			9.09500	106.40025	9.09500	106.37439			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.54833			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.59710			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			7.90500	108.52795	7.90500	108.50484				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			9.21000	104.49430	9.21000	104.46873				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	103.76617				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	99.98120				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			6.53500	100.00000	6.53500	99.98210				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.62000	108.35429	8.62000	108.32904				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			7.25500	103.95242	7.25500	103.93183				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			9.35000	94.16437	9.35000	94.14060				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					0.00000	101.66939				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.44000	106.28686	9.44000	106.25993				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					0.00000	101.51377				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			9.34000	104.91553	9.34000	104.88950				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS36 On 29/01/2020 Spot Bond					0.00000	100.96836				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			7.91000	102.55791	7.91000	102.53593				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			9.04500	103.06094	9.04500	103.03576				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			10.03000	100.98822	10.03000	100.96092				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.35000	100.73273	8.35000	100.71034				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	100.80620				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			8.50500	104.66940	8.50500	104.64572				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			9.12000	107.64464	9.12000	107.61856				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			9.44000	108.26955	9.44000	108.24241				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.16500				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			8.53500	109.49146	8.53500	109.46618				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.76934				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS48 On 31/01/2020 Spot Bond					0.00000	100.79370				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					0.00000	101.63439				0.00	160,000,000	80,000,000
Total SBS49 SPOT										0.00	160,000,000	80,000,000
Total For SBS49										0.00	160,000,000	80,000,000
SBS50 On 31/01/2022 Spot Bond			8.80000	104.46554	8.80000	104.44070				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			9.53000	9.53000	9.53000	103.90706				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.68765				0.00	20,000,000	10,000,000
Total SBS52 SPOT										0.00	20,000,000	10,000,000
Total For SBS52										0.00	20,000,000	10,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.06944				0.00	0	1,000,000,000
Total SBS53 SPOT										0.00	0	1,000,000,000
Total For SBS53										0.00	0	1,000,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	102.02896				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.74369				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			8.37500	105.52010	8.37500	105.49632				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	103.22463				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	104.07888				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.01226				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS60 On 18/01/2023 Spot Bond					0.00000	101.65692				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.54280				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	100.54883				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	100.56370				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	100.18789				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.55500	295.19403	3.55500	295.08745				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.20000	4.20000	4.20000	211.17135				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	106.79684				0.00	1,000,000,000	604,381,300
Total SBT101 SPOT										0.00	1,000,000,000	604,381,300
Total For SBT101										0.00	1,000,000,000	604,381,300
SBT102 On 30/09/2022 Spot Bond					0.00000	106.51811				0.00	0	116,566,000
Total SBT102 SPOT										0.00	0	116,566,000
Total For SBT102										0.00	0	116,566,000
SBT103 On 31/03/2024 Spot Bond					0.00000	102.11275				0.00	7,918,066,200	5,459,033,100
Total SBT103 SPOT										0.00	7,918,066,200	5,459,033,100
Total For SBT103										0.00	7,918,066,200	5,459,033,100
SBT201 On 13/02/2023 Spot Bond					0.00000	102.64658				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	102.17381				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT203 On 03/12/2023 Spot Bond			9.67000	102.32980	9.67000	107.48594			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.00307			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					0.00000	101.49389			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.49403			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.34672			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	106.63200	10.00000	106.60400			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.86014			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.19616			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					0.00000	100.20128			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.19100			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.19640			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.20473			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					0.00000	100.20660			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.20694			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.20811			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					0.00000	100.22205			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					0.00000	100.22613			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.21607			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.22086			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					0.00000	102.64263			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			9.87000	107.33636	9.87000	107.30810		2,232,817,062,000.00	226,222,600	1,663,111,300	
Total SNT03 SPOT								2,232,817,062,000.00	226,222,600	1,663,111,300	
Total For SNT03								2,232,817,062,000.00	226,222,600	1,663,111,300	
SNT04 On 27/06/2022 Spot Bond					0.00000	102.79800			0.00	0	0
Total SNT04 SPOT									0.00	0	0
Total For SNT04									0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.53223			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.45542				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.94616				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					0.00000	100.16471				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					0.00000	100.16052				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					0.00000	100.04829				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					0.00000	100.17288				0.00	800,000,000	200,000,000
Total SPDA9 SPOT										0.00	800,000,000	200,000,000
Total For SPDA9										0.00	800,000,000	200,000,000
SPG002 On 09/09/2019 Spot Bond					0.00000	101.89984				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG003 On 31/10/2019 Spot Bond					0.00000	100.87730				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG004 On 27/09/2023 Spot Bond					0.00000	101.43712				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG005 On 15/03/2024 Spot Bond					0.00000	101.69109				0.00	0	0
Total SPG005 SPOT										0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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			7.99000	100.88329	7.99000	100.86170				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			8.21500	98.51103	8.21500	98.48937				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.21500	98.51103	8.21500	98.48937				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			4.28500	4.28500	4.28500	126.19100				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			9.99000	107.09163	9.99000	107.06295				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			11.14500	74.77950	11.14500	74.75746				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02: On 25/09/2019 Spot Bond					0.00000	101.48723				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					0.00000	102.20216				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					0.00000	101.64321				0.00	400,000,000	100,000,000
Total SSN033 SPOT										0.00	400,000,000	100,000,000
Total For SSN033										0.00	400,000,000	100,000,000
SSN03: On 02/06/2020 Spot Bond					0.00000	99.73852				0.00	400,000,000	100,000,000
Total SSN034 SPOT										0.00	400,000,000	100,000,000
Total For SSN034										0.00	400,000,000	100,000,000
SSN03: On 17/11/2020 Spot Bond					0.00000	100.14903				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	99.72307				0.00	300,000,000	150,000,000
Total SSN037 SPOT										0.00	300,000,000	150,000,000
Total For SSN037										0.00	300,000,000	150,000,000
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.06109				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.94224				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.02000	103.83656	9.02000	103.81153				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			4.33000	105.06569	4.33000	105.02549				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.73723				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.59405				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 05/04/2027 Spot Bond					0.00000	101.07656				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			3.68500	3.68500	3.68500	293.58152				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	101.30925				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.82739				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			6.69700	102.88440	6.69700	102.86589				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					0.00000	100.67040				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.49226				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.08382				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.25500	4.25500	4.25500	171.58320				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.67000	3.67000	3.67000	130.32977				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06: On 31/01/2038 Spot Bond			4.67000	4.67000	4.67000	100.09193				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			3.89500	3.89500	3.89500	94.90634				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.21500	4.21500	4.21500	172.11231				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	99.88265				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	99.88414				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	99.88771				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.72680				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.70050				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07: On 19/06/2023 Spot Bond					0.00000	101.62337				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					0.00000	100.95566				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	102.61400				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	102.38844				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	99.90458				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	101.87737				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	100.42688				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			3.97500	3.97500	3.97500	216.46697				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/10/2019 Spot Bond					0.00000	100.95519				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			9.51000	98.91558	9.51000	98.89047				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T12A11 On 21/08/2019 Spot Bond					0.00000	100.21462				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			7.90000	102.53977	7.90000	102.51801				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					0.00000	100.04648				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			7.80000	105.69165	7.80000	105.66932				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.04881				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			7.90000	105.40233	7.90000	105.37978				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	99.91147				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			7.85000	104.65423	7.85000	104.63198				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.14820				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.04429				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					0.00000	100.04515				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	101.39448	8.55000	101.37141				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T15OM On 21/11/2019 Spot Bond					0.00000	100.04085				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					0.00000	101.07792				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	99.92071				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	100.92621				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142On 28/10/2021 Spot Bond					0.00000	100.58653				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144On 20/03/2020 Spot Bond					0.00000	101.83697				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.52487				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147On 12/10/2020 Spot Bond					0.00000	101.26471				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.02115				0.00	360,000,000	180,000,000
Total TFS148 SPOT										0.00	360,000,000	180,000,000
Total For TFS148										0.00	360,000,000	180,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.53351				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	99.85110				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					0.00000	100.98069				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS154 On 06/07/2023 Spot Bond					0.00000	101.04130				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	101.79509				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	101.83218				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.16040				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	101.43783				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	101.46400				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	100.62183				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
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.04435				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			7.85000	7.85000	7.85000	102.59908				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	100.04542				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			7.76000	102.33368	7.76000	102.31233				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A: On 21/08/2019 Spot Bond					0.00000	100.04542			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			7.87000	102.19392	7.87000	102.17230			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					0.00000	100.04781			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					0.00000	100.04781			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					0.00000	100.04781			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					0.00000	100.04781			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					0.00000	100.24491			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					0.00000	100.24491			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.05206			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					0.00000	100.05201			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					0.00000	100.06920			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					0.00000	100.06682			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D: On 21/08/2019 Spot Bond					0.00000	100.08353			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					0.00000	100.06889			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					0.00000	100.22107			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			8.00000	103.88198	8.00000	103.85948			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	100.76242			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			7.89000	104.45097	7.89000	104.42864			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.04769			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.04774			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.04927			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.05065			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.04753			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.05137			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond					0.00000	100.05178				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.05189				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.05535				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.05424				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.06853				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.06853				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.07008				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.07163				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.06956				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					0.00000	100.45625				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					0.00000	100.04587				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			7.94500	104.86268	7.94500	104.84047				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14A6 On 21/11/2019 Spot Bond					0.00000	100.23775				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.18646				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			8.10500	102.83376	8.10500	102.81156				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.04901				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.49085				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.04685				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.05157				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.37726				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.04993				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.06680				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	100.06574				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond					0.00000	101.13072				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A On 21/11/2020 Spot Bond					0.00000	100.04355				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.04470				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.05212				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.30976				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	99.86521				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					0.00000	100.04283				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.04345				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.04585				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.04543				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.79417				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	100.04829				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	100.64119				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C: On 21/11/2022 Spot Bond					0.00000	100.04704				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.06326				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.06071				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.05804				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					0.00000	100.95263				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					0.00000	100.91081				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					0.00000	101.35491				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					0.00000	101.42519				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.64000	7.64000	7.64000	100.24225			382,000,000,000.00		50,000,000	25,000,000
Total TL20 SPOT									382,000,000,000.00		50,000,000	25,000,000
Total For TL20									382,000,000,000.00		50,000,000	25,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	62.99806	100.00000	62.87854			0.00		0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400			0.00		0	0
Total TL20/R207 SPOT									0.00		0	0
Total For TL20/R207									0.00		0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total TL21U SPOT									0.00		0	0
Total For TL21U									0.00		0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.88954			0.00		0	0
Total TL22 SPOT									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.92237			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			8.81000	102.58480	8.81000	102.56076			0.00	0	377,032,200
Total TL24 SPOT									0.00	0	377,032,200
Total For TL24									0.00	0	377,032,200
TL25 On 04/09/2024 Spot Bond			9.32000	103.10379	9.32000	103.07827			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.98242			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.96431			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			9.76000	98.62571	9.76000	98.60004			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.72298			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
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC07 On 17/09/2019 Spot Bond					0.00000	101.25449			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					0.00000	101.37640			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			7.87500	105.13653	7.87500	105.11447		726,327,000,000,000.00	92,232,000,000	34,170,107,900	
Total TN20 SPOT								726,327,000,000,000.00	92,232,000,000	34,170,107,900	
Total For TN20								726,327,000,000,000.00	92,232,000,000	34,170,107,900	
TN20/R On 17/09/2020 Spot Bond			100.00000	43.00275	100.00000	42.90810		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	28.04825	100.00000	27.98651			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			9.07000	106.73971	9.07000	106.71399		320,827,668,000,000.00	35,372,400,000	20,064,900,000	
Total TN23 SPOT								320,827,668,000,000.00	35,372,400,000	20,064,900,000	
Total For TN23								320,827,668,000,000.00	35,372,400,000	20,064,900,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.65117	100.00000	13.62112		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.99000	100.20256	9.99000	100.17558		716,482,800,000,000.00	71,720,000,000	24,285,007,900	
Total TN25 SPOT								716,482,800,000,000.00	71,720,000,000	24,285,007,900	
Total For TN25								716,482,800,000,000.00	71,720,000,000	24,285,007,900	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.30067	100.00000	12.27314		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			10.17000	93.13693	10.17000	93.11182		28,476,000,000,000.00	2,800,000,000	700,000,000	
Total TN27 SPOT								28,476,000,000,000.00	2,800,000,000	700,000,000	
Total For TN27								28,476,000,000,000.00	2,800,000,000	700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.19283	100.00000	9.17258		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.83000	99.13617	10.83000	99.10760		157,684,800,000,000.00	14,560,000,000	12,680,000,000	
Total TN30 SPOT								157,684,800,000,000.00	14,560,000,000	12,680,000,000	
Total For TN30								157,684,800,000,000.00	14,560,000,000	12,680,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.72013	8.00000	119.69448		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			11.65500	94.21808	11.65500	94.18893		69,930,000,000,000.00	6,000,000,000	10,400,000,000	
Total TN40 SPOT								69,930,000,000,000.00	6,000,000,000	10,400,000,000	
Total For TN40								69,930,000,000,000.00	6,000,000,000	10,400,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.29574	10.75000	101.26677		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TN40/R214										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.63200	10.00000	106.60400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			8.25500	101.59394	8.25500	101.57124				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			8.15000	106.44935	8.15000	106.42599				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			7.95000	7.95000	7.95000	106.75626				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.85964				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.90727				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.10725				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.18339				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.67785				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.67785				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.21605				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.22145				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3A3										0.00	0	0
TRA3A On 14/11/2022 Spot Bond			8.72000	101.15241	8.72000	101.12895				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	100.21486				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	100.21953				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.25594				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.25092				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					0.00000	101.56726				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					0.00000	101.68006				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	101.73332				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			9.02000	103.00108	9.02000	102.29691				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					0.00000	101.93347				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	93.48689			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					0.00000	97.08707			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					0.00000	93.19522			0.00	0	0
Total TSP230 SPOT									0.00	0	0
Total For TSP230									0.00	0	0
TSP23 On 07/11/2019 Spot Bond					0.00000	96.50145			0.00	0	0
Total TSP231 SPOT									0.00	0	0
Total For TSP231									0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	92.59526			0.00	0	0
Total TSP232 SPOT									0.00	0	0
Total For TSP232									0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.59645			0.00	0	0
Total TU1A11 SPOT									0.00	0	0
Total For TU1A11									0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.70602			0.00	0	0
Total TU1B11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.75206				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					0.00000	101.52836				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 29/05/2019 Spot Bond					0.00000	101.77219				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					0.00000	101.60751				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					0.00000	100.93921				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					0.00000	100.79207				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					0.00000	100.72953				0.00	0	0
Total TWC299 SPOT										0.00	0	0
Total For TWC299										0.00	0	0
TWC30 On 25/07/2019 Spot Bond					0.00000	100.60606				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					0.00000	100.48067				0.00	0	0
Total TWC301 SPOT										0.00	0	0
Total For TWC301										0.00	0	0
TWC30 On 14/08/2019 Spot Bond					0.00000	100.16697				0.00	0	0
Total TWC302 SPOT										0.00	0	0
Total For TWC302										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.42500	106.06429	8.42500	106.04052				0.00	0	0
Total UG21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.39000	106.70612	10.39000	106.67675				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB11 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
VCJB21 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.84250				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.61807				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.11430				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.74132				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.66195				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.26766				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	99.90919				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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				0.00	0	0
Total VR849U SPOT										0.00	0	0
Total For VR849U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.38442				0.00	0	760,000,000
Total WHL01 SPOT										0.00	0	760,000,000
Total For WHL01										0.00	0	760,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.30556				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	102.09344				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
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			7.01000	99.92324	7.01000	99.90406				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			6.89000	101.92944	6.89000	101.91037				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			7.49000	102.67366	7.49000	102.65281				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	26.73467	100.00000	26.67485				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			6.30000	97.82192	6.30000	97.80541				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.35e+017	379,865,503,200	327,683,342,240
Total for SPOT :										2.35e+017	379,865,503,200	327,683,342,240
Total Futures										2.35e+017	379,865,504,502	327,684,091,447
Total Options										0.00	0	114,402
Grand Total:										2.35e+017	379,865,504,502	327,684,205,849