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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2019

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			10.64583	80.20769	10.65178	80.17198			0.00	0	350
ES33 On 07/11/2019 Bond Future			10.76034	77.97717	10.76463	77.95189			0.00	0	0
ES33 On 06/02/2020 Bond Future			10.86877	79.41563	10.86745	79.42327			0.00	0	0
ES33 On 07/05/2020 Bond Future			10.97134	77.12940	10.96090	77.18891			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			11.01601	81.52276	11.02703	81.44761			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.13133	78.84587	11.14105	78.78080			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.23641	80.30039	11.24131	80.26809			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.34051	77.56120	11.33739	77.58144			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			136.77680	136.77680	136.69642	136.69642			0.00	0	1,622
I2025 On 07/11/2019 Bond Future			139.47810	139.47810	139.41562	139.41562			0.00	0	340
I2025 On 06/02/2020 Bond Future			140.61018	140.61018	140.60557	140.60557			0.00	0	0
I2025 On 07/05/2020 Bond Future			143.31377	143.31377	143.40206	143.40206			0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future										0.00	0	1,962
Total For I2025										0.00	0	1,962
I2029	On	01/08/2019	Bond Future	103.10240	103.10240	103.09476	103.09476			0.00	0	4,110
I2029	On	07/11/2019	Bond Future	104.04435	104.04435	104.05129	104.05129			0.00	0	150
I2029	On	06/02/2020	Bond Future	105.98846	105.98846	106.03969	106.03969			0.00	0	0
I2029	On	07/05/2020	Bond Future	106.91341	106.91341	107.03538	107.03538			0.00	0	0
Total I2029 Future										0.00	0	4,260
Total For I2029										0.00	0	4,260
I2033	On	01/08/2019	Bond Future	104.10895	104.10895	104.04050	104.04050			0.00	0	6,090
I2033	On	07/11/2019	Bond Future	104.99509	104.99509	104.94008	104.94008			0.00	0	50
I2033	On	06/02/2020	Bond Future	106.95698	106.95698	106.94539	106.94539			0.00	0	0
I2033	On	07/05/2020	Bond Future	107.81727	107.81727	107.87565	107.87565			0.00	0	0
Total I2033 Future										0.00	0	6,140
Total For I2033										0.00	0	6,140
I2038	On	01/08/2019	Bond Future	121.81542	121.81542	121.62702	121.62702			0.00	0	11,341
I2038	On	07/11/2019	Bond Future	124.22116	124.22116	124.04662	124.04662			0.00	0	2,272
I2038	On	06/02/2020	Bond Future	124.88408	124.88408	124.75865	124.75865			0.00	0	0
I2038	On	07/05/2020	Bond Future	127.28525	127.28525	127.23993	127.23993			0.00	0	0
Total I2038 Future										0.00	0	13,613
Total For I2038										0.00	0	13,613
I2046	On	01/08/2019	Bond Future	114.79985	114.79985	114.57998	114.57998			0.00	0	12,638
I2046	On	07/11/2019	Bond Future	115.34786	115.34786	115.13965	115.13965			0.00	0	0
I2046	On	06/02/2020	Bond Future	117.50312	117.50312	117.34004	117.34004			0.00	0	0
I2046	On	07/05/2020	Bond Future	118.01358	118.01358	117.92468	117.92468			0.00	0	0
Total I2046 Future										0.00	0	12,638
Total For I2046										0.00	0	12,638
I2050	On	01/08/2019	Bond Future	118.20799	118.20799	117.95730	117.95730			0.00	0	10,821
I2050	On	07/11/2019	Bond Future	120.54261	120.54261	120.30376	120.30376			0.00	0	3,348
I2050	On	06/02/2020	Bond Future	120.95907	120.95907	120.76655	120.76655			0.00	0	0
I2050	On	07/05/2020	Bond Future	123.28479	123.28479	123.16856	123.16856			0.00	0	0
Total I2050 Future										0.00	0	14,169
Total For I2050										0.00	0	14,169
R186	On	01/08/2019	Bond Future	8.02196	114.89552	8.02704	114.86526		5.89	96,397,341.28	839	108,736
R186	On	07/11/2019	Bond Future	8.05777	117.13407	8.06028	117.11959		5.83	11,010,602.58	94	22,510
R186	On	06/02/2020	Bond Future	8.08611	113.98953	8.08000	114.02372		6.15	0.00	0	0
R186	On	07/05/2020	Bond Future	8.10507	116.15558	8.08460	116.26663			0.00	0	0
Total R186 Future										107,407,943.86	933	131,246
R186	On	01/08/2019	Bond Future	9.53	Call	8,513.02000	8.51302	8,543,280	6.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	9.53	Put			0.00000	0.00000	0,000	6.97	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			8,566.84000	8.56684	8,597,100	6.97	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			0.00000	0.00000	0,000	6.97	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			8,459.16000	8.45916	8,489,420	6.97	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			0.00000	0.00000	0,000	6.97	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			111.39000	0.11139	97,320	6.15	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			1,722.02000	1.72202	1,738,210	6.15	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			0.10000	0.00010	0,060	6.97	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			5,886.94000	5.88694	5,917,160	6.97	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			11,420.71000	11.42071	11,450,970	6.97	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			0.00000	0.00000	0,000	6.97	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			62.04000	0.06204	52,570	6.24	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			2,139.14000	2.13914	2,159,930	6.24	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			4.06000	0.00406	2,950	6.63	0.00	0	3,100
R186	On	01/08/2019	Bond Future	8.70	Call			3,922.11000	3.92211	3,951,260	6.63	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			6,826.60000	6.82660	6,856,850	6.97	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			0.01000	0.00001	0,000	6.97	0.00	0	0
R186	On	01/08/2019	Bond Future	8.55	Call			3,075.63000	3.07563	3,102,540	6.44	0.00	0	0
R186	On	01/08/2019	Bond Future	8.55	Put			15.60000	0.01560	12,250	6.44	0.00	0	0
R186	On	01/08/2019	Bond Future	8.00	Put			667.03000	0.66703	633,430	5.89	0.00	0	0
R186	On	01/08/2019	Bond Future	8.00	Call			505.86000	0.50586	502,520	5.89	0.00	0	620
R186	On	01/08/2019	Bond Future	7.75	Put			1,751.20000	1.75120	1,716,070	5.72	0.00	0	0
R186	On	01/08/2019	Bond Future	7.75	Call			85.87000	0.08587	81,000	5.72	0.00	0	620
R186	On	07/11/2019	Bond Future	8.95	Call			5,220.15000	5.22015	5,229,500	6.47	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			235.07000	0.23507	229,940	6.47	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			5,269.50000	5.26950	5,278,930	6.49	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			230.01000	0.23001	224,960	6.49	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			5,170.89000	5.17089	5,180,160	6.46	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			240.24000	0.24024	235,030	6.46	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			4,156.42000	4.15642	4,163,970	6.23	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			377.21000	0.37721	370,280	6.23	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			1,082.34000	1.08234	1,070,270	5.82	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			2,055.76000	2.05576	2,058,170	5.82	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.20	Call			1,951.09000	1.95109	1,953,190	5.80	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,148.95000	1.14895	1,136,570	5.80	0.00	0	7,500
R186	On	06/02/2020	Bond Future	8.56	Call			3,742.18000	3.74218	3,713,750	6.42	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,096.36000	1.09636	1,102,120	6.42	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			3,782.37000	3.78237	3,753,840	6.43	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,082.28000	1.08228	1,087,940	6.43	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			3,702.13000	3.70213	3,673,800	6.41	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,110.61000	1.11061	1,116,470	6.41	0.00	0	0

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R186	On	07/05/2020	Bond Future	8.07	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			79.29000	0.07929	190,340		0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			24.98000	0.02498	136,030		0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			29.31000	0.02931	0,000		0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			0.00000	0.00000	81,740		0.00	0	0
Total R186 Option												0.00	0	39,840
Total For R186												107,407,943.86	933	171,086
R197	On	01/08/2019	Bond Future			302.95636	302.95636	302.93708	302.93708			0.00	0	1,107
R197	On	07/11/2019	Bond Future			308.93965	308.93965	308.96328	308.96328			0.00	0	1,400
R197	On	06/02/2020	Bond Future			307.05174	307.05174	307.20518	307.20518			0.00	0	0
R197	On	07/05/2020	Bond Future			312.95573	312.95573	313.31589	313.31589			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			233.44854	233.44854	233.43051	233.43051			0.00	0	9,374
R202	On	07/11/2019	Bond Future			238.05899	238.05899	238.07382	238.07382			0.00	0	348
R202	On	06/02/2020	Bond Future			238.43828	238.43828	238.55366	238.55366			0.00	0	0
R202	On	07/05/2020	Bond Future			243.02284	243.02284	243.29811	243.29811			0.00	0	0
Total R202 Future												0.00	0	9,722
Total For R202												0.00	0	9,722
R2023	On	01/08/2019	Bond Future			7.09185	105.38359	7.08598	105.40205		2.35	0.00	0	64,146
R2023	On	07/11/2019	Bond Future			7.07374	103.50551	7.06232	103.53902		2.56	0.00	0	491
R2023	On	06/02/2020	Bond Future			7.04269	105.41494	7.01407	105.49318		2.60	0.00	0	0
R2023	On	07/05/2020	Bond Future			6.97169	103.48325	6.91330	103.63151			0.00	0	0
Total R2023 Future												0.00	0	64,637
R2023	On	01/08/2019	Bond Future	8.94	Call			5,631.61000	5.63161	5,613,150	3.32	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			0.00000	0.00000	0,000	3.32	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			5,660.94000	5.66094	5,642,480	3.32	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			0.00000	0.00000	0,000	3.32	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			5,602.28000	5.60228	5,583,820	3.32	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			0.00000	0.00000	0,000	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			79.67000	0.07967	81,230	3.42	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			2,756.76000	2.75676	2,724,770	3.43	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			78.33000	0.07833	79,850	3.43	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,783.76000	2.78376	2,751,730	3.44	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			76.93000	0.07693	78,410	3.44	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			2,729.70000	2.72970	2,697,750	3.42	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,727.81000	1.72781	1,668,780	2.79	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			355.63000	0.35563	374,840	2.79	0.00	0	0

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	06/02/2020	Bond Future	7.53	Call			1,750.07000	1.75007	1,690,790	2.80	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			351.00000	0.35100	369,960	2.80	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,772.15000	1.77215	1,712,610	2.81	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			346.19000	0.34619	364,890	2.81	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			8.38000	0.00838	156,640		0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			59.23000	0.05923	207,490		0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			33.81000	0.03381	182,070		0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	64,637
R2030	On	01/08/2019	Bond Future			8.70049	95.37346	8.69075	95.43750		8.60	118,549,210.78	1,243	71,314
R2030	On	07/11/2019	Bond Future			8.75152	97.23162	8.73928	97.31054		8.56	0.00	0	237
R2030	On	06/02/2020	Bond Future			8.79715	95.01638	8.77794	95.13794		8.97	0.00	0	0
R2030	On	07/05/2020	Bond Future			8.83923	96.82197	8.80902	97.00969			0.00	0	0
Total R2030 Future												118,549,210.78	1,243	71,551
R2030	On	01/08/2019	Bond Future	8.67	Put			770.18000	0.77018	783,670	8.51	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			633.56000	0.63356	583,010	8.51	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			44.20000	0.04420	41,470	9.17	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.24	Call			3,546.74000	3.54674	3,480,740	9.33	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.24	Put			22.65000	0.02265	20,690	9.33	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			17.98000	0.01798	16,270	9.39	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			0.04000	0.00004	0,030	10.17	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Put			477.21000	0.47721	481,670	8.63	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			996.64000	0.99664	937,060	8.63	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.08	Call			2,588.03000	2.58803	2,520,790	9.05	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.08	Put			72.42000	0.07242	69,220	9.05	0.00	0	6,570
R2030	On	01/08/2019	Bond Future	9.22	Put			26.37000	0.02637	24,240	9.30	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			3,002.83000	3.00283	2,936,060	9.17	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	8.35	Put			2,345.91000	2.34591	2,396,930	8.10	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			69.17000	0.06917	56,150	8.10	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Call			3,425.20000	3.42520	3,359,030	9.30	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			6,283.75000	6.28375	6,219,600	10.08	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			0.48000	0.00048	0,370	10.08	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.27	Call			3,729.54000	3.72954	3,663,790	9.39	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			6,223.70000	6.22370	6,159,530	10.06	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			0.53000	0.00053	0,400	10.06	0.00	0	4,771
R2030	On	01/08/2019	Bond Future	9.91	Call			7,591.96000	7.59196	7,527,910	10.17	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			0.04000	0.00004	0,030	10.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/08/2019	Bond Future	9.92	Call			7,650.82000	7.65082	7,586,770	10.17	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			0.03000	0.00003	0,020	10.17	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			7,533.03000	7.53303	7,468,980	10.17	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			499.52000	0.49952	507,410	9.60	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Call			6,282.93000	6.28293	6,209,000	9.96	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			342.52000	0.34252	347,510	9.96	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,329.55000	2.32955	2,366,830	8.42	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			3,288.96000	3.28896	3,227,090	8.97	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	8.57	Put			2,440.14000	2.44014	2,478,850	8.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			1,339.71000	1.33971	1,299,500	8.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			964.25000	0.96425	980,690	9.00	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			508.66000	0.50866	516,720	9.59	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			5,184.38000	5.18438	5,113,350	9.60	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Call			6,600.57000	6.60057	6,525,990	10.04	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			305.69000	0.30569	310,030	10.04	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.48	Call			5,133.14000	5.13314	5,062,280	9.59	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			3,379.23000	3.37923	3,316,750	9.00	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			1,425.35000	1.42535	1,383,710	8.42	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.10	Put			998.81000	0.99881	1,015,860	8.97	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			5,081.87000	5.08187	5,011,180	9.57	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			517.81000	0.51781	526,040	9.57	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			3,933.89000	3.93389	3,849,650	9.42	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,676.72000	1.67672	1,714,040	9.42	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			3,975.70000	3.97570	3,891,070	9.44	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,657.19000	1.65719	1,694,120	9.44	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			4,017.93000	4.01793	3,932,910	9.45	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,638.14000	1.63814	1,674,680	9.45	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			180.77000	0.18077	368,490		0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			118.43000	0.11843	306,150		0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			56.14000	0.05614	243,860		0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	48,091
Total For R2030												118,549,210.78	1,243	119,642
R2032	On	01/08/2019	Bond Future			9.05146	96.90090	9.04178	96.97001		9.65	0.00	0	49,385
R2032	On	07/11/2019	Bond Future			9.11238	94.62855	9.10040	94.71262		9.98	0.00	0	23
R2032	On	06/02/2020	Bond Future			9.16646	96.37420	9.14819	96.50042		9.97	0.00	0	0
R2032	On	07/05/2020	Bond Future			9.21548	94.04438	9.18728	94.23626			0.00	0	0
Total R2032 Future												0.00	0	49,408

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	10.09	Put			0.64000	0.00064	0,490	11.39	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			7,157.14000	7.15714	7,087,900	11.39	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			0.57000	0.00057	0,440	11.39	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			7,221.03000	7.22103	7,151,800	11.39	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			0.51000	0.00051	0,390	11.39	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			7,093.19000	7.09319	7,023,930	11.39	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			4,931.90000	4.93190	4,858,790	10.69	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			716.82000	0.71682	727,780	10.69	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			4,825.51000	4.82551	4,752,850	10.65	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			742.35000	0.74235	753,760	10.65	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			4,878.63000	4.87863	4,805,740	10.67	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			729.48000	0.72948	740,660	10.67	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			3,757.20000	3.75720	3,674,860	10.10	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,172.91000	2.17291	2,216,790	10.10	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			3,798.70000	3.79870	3,715,920	10.11	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,146.90000	2.14690	2,190,340	10.11	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			3,840.39000	3.84039	3,757,180	10.12	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,121.15000	2.12115	2,164,160	10.12	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			49.62000	0.04962	241,500		0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			18.53000	0.01853	0,000		0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			0.00000	0.00000	173,350		0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			117.85000	0.11785	309,730		0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	49,408
R2035	On	01/08/2019	Bond Future			9.36727	99.83109	9.37779	99.74833		10.45	0.00	0	80,460
R2035	On	07/11/2019	Bond Future			9.43553	97.27419	9.44464	97.20363		10.85	0.00	0	59
R2035	On	06/02/2020	Bond Future			9.49899	99.06862	9.50297	99.03824		10.87	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.55183	96.44529	9.54743	96.47846			0.00	0	0
Total R2035 Future												0.00	0	80,519
R2035	On	01/08/2019	Bond Future	10.23	Call			6,375.23000	6.37523	6,456,330	12.30	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			5.35000	0.00535	3,690	12.30	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			6,445.81000	6.44581	6,527,020	12.31	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			4.95000	0.00495	3,400	12.31	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			6,304.58000	6.30458	6,385,570	12.28	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			5.77000	0.00577	4,000	12.28	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Put			4,890.44000	4.89044	4,829,110	9.83	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			699.36000	0.69936	708,590	9.83	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			2,081.07000	2.08107	2,039,350	10.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	07/11/2019	Bond Future	9.52	Call			2,661.91000	2.66191	2,690,750	10.88	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			6,331.39000	6.33139	6,381,900	12.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			1,166.76000	1.16676	1,137,280	11.42	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			665.56000	0.66556	645,510	12.13	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.88	Call			4,432.83000	4.43283	4,474,220	11.44	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			1,147.53000	1.14753	1,118,360	11.44	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			4,487.39000	4.48739	4,529,100	11.46	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			1,128.59000	1.12859	1,099,740	11.46	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			4,378.48000	4.37848	4,419,560	11.42	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			3,628.15000	3.62815	3,637,110	10.98	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,891.75000	2.89175	2,870,330	10.98	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,670.72000	3.67072	3,679,780	10.99	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,858.90000	2.85890	2,837,580	10.99	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			3,585.82000	3.58582	3,594,660	10.97	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,924.93000	2.92493	2,903,390	10.97	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			510.44000	0.51044	543,610		0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			434.49000	0.43449	467,660		0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			586.48000	0.58648	619,650		0.00	0	0
Total R2035 Option												0.00	0	10,500
Total For R2035												0.00	0	91,019
R2037	On	01/08/2019	Bond Future			9.49790	91.70330	9.50346	91.65934		11.57	0.00	0	61,820
R2037	On	07/11/2019	Bond Future			9.56270	93.48992	9.56676	93.45825		11.49	0.00	0	100
R2037	On	06/02/2020	Bond Future			9.62225	90.95514	9.62131	90.96238		12.06	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.67907	92.68362	9.67006	92.75220			0.00	0	0
Total R2037 Future												0.00	0	61,920
R2037	On	01/08/2019	Bond Future	10.31	Put			7.31000	0.00731	5,390	13.29	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			5,918.27000	5.91827	5,960,050	13.26	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			8.51000	0.00851	6,330	13.26	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			5,988.99000	5.98899	6,030,900	13.28	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			7.89000	0.00789	5,840	13.28	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			6,059.67000	6.05967	6,101,710	13.29	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,354.73000	4.35473	4,367,050	12.31	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			1,290.27000	1.29027	1,270,920	12.31	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			4,248.17000	4.24817	4,260,160	12.27	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			1,332.00000	1.33200	1,312,320	12.27	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			4,301.34000	4.30134	4,313,500	12.29	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			1,310.98000	1.31098	1,291,470	12.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/02/2020	Bond Future	9.67	Call			3,527.53000	3.52753	3,515,560	12.27	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,153.68000	3.15368	3,148,950	12.27	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3,569.13000	3.56913	3,557,120	12.28	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,118.79000	3.11879	3,114,020	12.28	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			3,486.16000	3.48616	3,474,210	12.26	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,188.90000	3.18890	3,184,190	12.26	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			535.95000	0.53595	604,530		0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			459.16000	0.45916	527,740		0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			612.83000	0.61283	681,410		0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	61,920
R2040	On	01/08/2019	Bond Future			9.63819	94.48482	9.64880	94.39504		12.01	0.00	0	41,060
R2040	On	07/11/2019	Bond Future			9.70459	96.32567	9.71393	96.24765		11.95	0.00	0	0
R2040	On	06/02/2020	Bond Future			9.76577	93.59260	9.77046	93.55390		12.57	0.00	0	0
R2040	On	07/05/2020	Bond Future			9.82425	95.37133	9.82139	95.39467			0.00	0	0
Total R2040 Future												0.00	0	41,060
R2040	On	01/08/2019	Bond Future	10.38	Put			16.16000	0.01616	11,870	13.95	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,739.66000	5.73966	5,824,630	13.91	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			18.59000	0.01859	13,780	13.91	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			5,814.85000	5.81485	5,900,090	13.93	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			17.33000	0.01733	12,790	13.93	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,890.01000	5.89001	5,975,500	13.95	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			4,122.09000	4.12209	4,163,550	12.39	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,541.49000	1.54149	1,504,930	12.39	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Put			4,622.94000	4.62294	4,558,760	11.13	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			1,064.64000	1.06464	1,078,480	11.13	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Call			4,177.39000	4.17739	4,219,210	12.41	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			1,516.99000	1.51699	1,480,790	12.41	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,233.12000	4.23312	4,275,310	12.43	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			1,493.04000	1.49304	1,457,210	12.43	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			2,240.03000	2.24003	2,194,510	12.02	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Call			2,954.14000	2.95414	2,986,640	12.02	0.00	0	1,260
R2040	On	06/02/2020	Bond Future	9.74	Put			3,651.60000	3.65160	3,624,010	12.56	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			3,442.50000	3.44250	3,453,750	12.57	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,611.51000	3.61151	3,584,060	12.57	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			3,485.44000	3.48544	3,496,830	12.58	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,571.79000	3.57179	3,544,480	12.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/02/2020	Bond Future	9.74	Call			3,399.81000	3.39981	3,410,920	12.56	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			750.64000	0.75064	773,980		0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			668.04000	0.66804	691,380		0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			585.56000	0.58556	608,900		0.00	0	0
Total R2040 Option												0.00	0	2,520
Total For R2040												0.00	0	43,580
R2044	On	01/08/2019	Bond Future			9.70790	91.24095	9.71851	91.14978		12.68	50,091,281.55	549	38,001
R2044	On	07/11/2019	Bond Future			9.77291	93.01855	9.78231	92.93875		12.63	0.00	0	0
R2044	On	06/02/2020	Bond Future			9.83277	90.34982	9.83778	90.30777		13.32	0.00	0	0
R2044	On	07/05/2020	Bond Future			9.88998	92.06686	9.88783	92.08472			0.00	0	0
Total R2044 Future												50,091,281.55	549	38,001
R2044	On	01/08/2019	Bond Future	9.86	Put			516.16000	0.51616	462,120	12.89	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			1,717.47000	1.71747	1,754,600	12.89	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,552.42000	6.55242	6,641,220	14.51	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Put			903.27000	0.90327	832,070	12.66	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			1,087.45000	1.08745	1,107,420	12.66	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.27	Call			4,584.03000	4.58403	4,664,830	13.85	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			22.91000	0.02291	17,160	14.14	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			3,267.29000	3.26729	3,172,990	11.87	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			100.60000	0.10060	97,470	11.87	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.40	Put			19.98000	0.01998	14,850	14.19	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,418.63000	5.41863	5,504,050	14.14	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			47.67000	0.04767	37,300	13.85	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.53	Put			7.97000	0.00797	5,600	14.51	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			3,025.13000	3.02513	2,930,830	11.94	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			130.38000	0.13038	127,250	11.94	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.39	Call			5,494.53000	5.49453	5,580,260	14.16	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			21.40000	0.02140	15,960	14.16	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,570.39000	5.57039	5,656,430	14.19	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			1,707.30000	1.70730	1,668,220	13.17	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,067.37000	4.06737	4,108,460	13.19	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			1,680.81000	1.68081	1,642,100	13.19	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			3,958.24000	3.95824	3,998,580	13.14	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Put			2,813.70000	2.81370	2,761,930	12.61	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			2,453.62000	2.45362	2,481,650	12.61	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.52	Call			6,746.53000	6.74653	6,802,090	14.26	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			1,734.18000	1.73418	1,694,720	13.14	0.00	0	0

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	Put			832.79000	0.83279	808,550	14.26	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.06	Call			4,012.67000	4.01267	4,053,390	13.17	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Put			5,937.00000	5.93700	5,866,240	11.49	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			671.50000	0.67150	680,540	11.49	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Put			3,958.27000	3.95827	3,928,140	13.33	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			1,319.11000	1.31911	1,302,950	15.26	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			3,343.74000	3.34374	3,355,810	13.35	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,915.39000	3.91539	3,885,410	13.35	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			3,386.24000	3.38624	3,398,450	13.36	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,873.17000	3.87317	3,843,330	13.36	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			3,301.77000	3.30177	3,313,690	13.33	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			7,736.82000	7.73682	7,698,420	12.23	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			1,081.88000	1.08188	1,085,530	12.23	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,044.66000	4.04466	4,014,230	13.31	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			3,218.07000	3.21807	3,229,690	13.31	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			8,679.95000	8.67995	8,705,840	15.26	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			734.72000	0.73472	752,580		0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			650.57000	0.65057	668,430		0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000		0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			819.00000	0.81900	836,860		0.00	0	0
Total R2044 Option												0.00	0	2,952
Total For R2044												50,091,281.55	549	40,953
R2048	On	01/08/2019	Bond Future			9.68692	94.74478	9.69745	94.65138		12.55	2,842,343.40	30	97,484
R2048	On	07/11/2019	Bond Future			9.75278	92.15217	9.76215	92.07008		13.11	0.00	0	2,048
R2048	On	06/02/2020	Bond Future			9.81392	93.85221	9.81904	93.80787		13.20	0.00	0	0
R2048	On	07/05/2020	Bond Future			9.86573	91.19320	9.86393	91.20865			0.00	0	0
Total R2048 Future												2,842,343.40	30	99,532
R2048	On	01/08/2019	Bond Future	10.34	Call			5,424.01000	5.42401	5,510,980	13.89	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			26.10000	0.02610	19,670	13.89	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,501.83000	5.50183	5,589,150	13.92	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			24.39000	0.02439	18,310	13.92	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,579.64000	5.57964	5,667,290	13.94	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			22.79000	0.02279	17,040	13.94	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,008.66000	4.00866	4,049,930	13.58	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			1,799.54000	1.79954	1,758,720	13.58	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			4,064.43000	4.06443	4,106,080	13.60	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			1,771.54000	1.77154	1,731,100	13.60	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			3,953.16000	3.95316	3,994,030	13.55	0.00	0	0

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	Put			1,827.96000	1.82796	1,786,740	13.55	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			4,163.71000	4.16371	4,131,820	13.16	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			3,214.30000	3.21430	3,226,450	13.13	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,255.20000	4.25520	4,223,010	13.13	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			3,256.59000	3.25659	3,268,890	13.15	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,209.25000	4.20925	4,177,210	13.15	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			3,299.15000	3.29915	3,311,600	13.16	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			725.40000	0.72540	740,850		0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			638.43000	0.63843	653,880		0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000		0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			812.50000	0.81250	827,950		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												2,842,343.40	30	99,532
R207	On	01/08/2019	Bond Future			6.10437	100.89151	6.09333	100.89633		0.13	0.00	0	4,891
R207	On	07/11/2019	Bond Future			4.25735	102.85718	4.14939	102.87651		0.05	0.00	0	0
Total R207 Future												0.00	0	4,891
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			544.98000	0.54498	540,160	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			536.35000	0.53635	531,530	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			540.67000	0.54067	535,850	0.22	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			375.54000	0.37554	394,870	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			373.73000	0.37373	393,060	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			371.93000	0.37193	391,260	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			6.19255	103.21170	6.18953	103.21641		0.65	0.00	0	10,796
R208	On	07/11/2019	Bond Future			5.95934	101.81872	5.94467	101.83808		0.66	0.00	0	0
R208	On	06/02/2020	Bond Future			5.61070	103.69703	5.55301	103.76025		0.61	0.00	0	0
R208	On	07/05/2020	Bond Future			5.00186	102.26279	4.84918	102.39531			0.00	0	0
Total R208 Future												0.00	0	10,796
R208	On	01/08/2019	Bond Future	8.15	Call			2,991.60000	2.99160	2,986,890	1.35	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			0.00000	0.00000	0,000	1.35	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			3,006.55000	3.00655	3,001,840	1.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/08/2019	Bond Future	8.16	Put			0.00000	0.00000	0,000	1.35	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			3,021.50000	3.02150	3,016,790	1.35	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			0.00000	0.00000	0,000	1.35	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			16.10000	0.01610	16,790	1.27	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			1,162.83000	1.16283	1,144,200	1.26	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			16.76000	0.01676	17,490	1.26	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			1,175.49000	1.17549	1,156,830	1.27	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			16.43000	0.01643	17,130	1.27	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			1,188.14000	1.18814	1,169,470	1.27	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			671.60000	0.67160	617,670	0.75	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			41.92000	0.04192	51,210	0.75	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			681.63000	0.68163	627,510	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			41.09000	0.04109	50,190	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			661.58000	0.66158	607,850	0.75	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			42.77000	0.04277	52,260	0.75	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			34.04000	0.03404	166,560		0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			25.35000	0.02535	157,870		0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.00000	0.00000	0,000		0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			42.74000	0.04274	175,260		0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.00000	0.00000	0,000		0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	10,796
R209	On	01/08/2019	Bond Future			9.37629	76.07923	9.38174	76.04263		11.87	123,172,273.37	1,619	87,999
R209	On	07/11/2019	Bond Future			9.43638	74.40974	9.44039	74.38314		12.37	0.00	0	4,530
R209	On	06/02/2020	Bond Future			9.48995	75.78244	9.48923	75.78716		12.47	0.00	0	0
R209	On	07/05/2020	Bond Future			9.53924	74.07007	9.53085	74.12460			0.00	0	0
Total R209 Future												123,172,273.37	1,619	92,529
R209	On	01/08/2019	Bond Future	10.16	Call			4,976.24000	4.97624	5,010,630	13.84	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			8.97000	0.00897	6,760	13.84	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			5,036.23000	5.03623	5,070,740	13.86	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			8.35000	0.00835	6,260	13.86	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			4,916.23000	4.91623	4,950,480	13.82	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			0.65000	0.00065	0,420	14.02	0.00	0	7,541
R209	On	01/08/2019	Bond Future	10.15	Put			9.64000	0.00964	7,290	13.82	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			1,092.06000	1.09206	1,047,390	11.96	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			540.36000	0.54036	532,290	11.96	4,013,998.89	7,541	0
R209	On	01/08/2019	Bond Future	9.80	Put			95.09000	0.09509	81,500	13.02	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,827.28000	2.82728	2,850,290	13.02	21,494,036.89	7,541	0
R209	On	01/08/2019	Bond Future	10.46	Call			6,752.46000	6.75246	6,788,830	14.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/11/2019	Bond Future	8.92	Put			0.00000	0.00000	4,189,340	11.29	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			0.00000	0.00000	644,200	11.29	5,153,600.00	8,000	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			0.00000	0.00000	2,394,930	12.12	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			0.00000	0.00000	1,683,990	12.12	13,471,920.00	8,000	8,000
R209	On	07/11/2019	Bond Future	9.77	Call			0.00000	0.00000	3,352,220	12.80	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			1,145.50000	1.14550	1,128,790	12.87	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			0.00000	0.00000	1,185,230	12.80	9,481,840.00	8,000	8,000
R209	On	07/11/2019	Bond Future	9.81	Call			3,521.18000	3.52118	3,531,210	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			1,127.20000	1.12720	1,110,630	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,566.34000	3.56634	3,576,510	12.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			1,109.17000	1.10917	1,092,740	12.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,476.21000	3.47621	3,486,100	12.87	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,900.42000	2.90042	2,891,060	12.48	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,764.24000	2.76424	2,759,600	12.48	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,935.47000	2.93547	2,926,090	12.50	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,733.86000	2.73386	2,729,200	12.50	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,865.56000	2.86556	2,856,220	12.47	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,794.90000	2.79490	2,790,280	12.47	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			462.84000	0.46284	517,370		0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			397.26000	0.39726	451,790		0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			528.50000	0.52850	583,030		0.00	0	0
Total R209 Option												53,615,395.78	39,082	31,541
Total For R209												176,787,669.15	40,701	124,070
R210	On	01/08/2019	Bond Future			191.18059	191.18059	191.16681	191.16681			0.00	0	2,132
R210	On	07/11/2019	Bond Future			192.34992	192.34992	192.36291	192.36291			0.00	0	0
R210	On	06/02/2020	Bond Future			195.94408	195.94408	196.03905	196.03905			0.00	0	0
R210	On	07/05/2020	Bond Future			197.06061	197.06061	197.28632	197.28632			0.00	0	0
Total R210 Future												0.00	0	2,132
Total For R210												0.00	0	2,132
R212	On	01/08/2019	Bond Future			160.46410	160.46410	160.41597	160.41597			0.00	0	6,164
R212	On	07/11/2019	Bond Future			163.63317	163.63317	163.60701	163.60701			0.00	0	1,526
R212	On	06/02/2020	Bond Future			164.44472	164.44472	164.48731	164.48731			0.00	0	0
R212	On	07/05/2020	Bond Future			167.60660	167.60660	167.75896	167.75896			0.00	0	0
Total R212 Future												0.00	0	7,690
Total For R212												0.00	0	7,690
R213	On	01/08/2019	Bond Future			8.90540	89.42871	8.90069	89.45920		9.21	0.00	0	17,638

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/11/2019	Bond Future			8.96372	87.62023	8.95688	87.66374		9.58	0.00	0	3,090
R213	On	06/02/2020	Bond Future			9.01739	89.23662	9.00433	89.31833		9.67	0.00	0	0
R213	On	07/05/2020	Bond Future			9.05971	87.37832	9.03680	87.51953			0.00	0	0
Total R213 Future												0.00	0	20,728
R213	On	01/08/2019	Bond Future	9.98	Call			6,626.25000	6.62625	6,595,680	10.86	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			0.27000	0.00027	0,190	10.86	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			6,684.38000	6.68438	6,653,810	10.87	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			0.25000	0.00025	0,170	10.87	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			6,742.45000	6.74245	6,711,890	10.89	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			0.23000	0.00023	0,160	10.89	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			629.96000	0.62996	632,660	10.46	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			4,585.64000	4.58564	4,544,740	10.48	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			619.14000	0.61914	621,750	10.48	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			4,487.82000	4.48782	4,447,100	10.44	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			640.97000	0.64097	643,760	10.44	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			4,536.67000	4.53667	4,495,860	10.46	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			3,548.38000	3.54838	3,492,300	9.98	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,906.15000	1.90615	1,931,780	9.98	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			3,587.91000	3.58791	3,531,560	10.00	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,884.68000	1.88468	1,910,040	10.00	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			3,508.76000	3.50876	3,452,960	9.97	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			1,927.59000	1.92759	1,953,500	9.97	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			165.58000	0.16558	306,790		0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			103.75000	0.10375	244,960		0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			227.47000	0.22747	368,680		0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	20,728
R214	On	01/08/2019	Bond Future			9.66688	74.31555	9.67740	74.24273		12.99	0.00	0	16,514
R214	On	07/11/2019	Bond Future			9.73262	72.46628	9.74197	72.40229		13.53	0.00	0	0
R214	On	06/02/2020	Bond Future			9.79363	73.80313	9.79870	73.76880		13.58	0.00	0	0
R214	On	07/05/2020	Bond Future			9.84534	71.90542	9.84343	71.91824			0.00	0	0
Total R214 Future												0.00	0	16,514
R214	On	01/08/2019	Bond Future	10.33	Call			4,320.07000	4.32007	4,387,370	14.34	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			23.04000	0.02304	17,520	14.34	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,381.22000	4.38122	4,448,810	14.37	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			21.59000	0.02159	16,360	14.37	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,258.92000	4.25892	4,325,920	14.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.32	Put			24.58000	0.02458	18,760	14.32	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,250.45000	3.25045	3,282,330	13.99	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			1,454.17000	1.45417	1,422,060	13.99	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,294.29000	3.29429	3,326,470	14.01	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			1,432.39000	1.43239	1,400,580	14.01	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,206.81000	3.20681	3,238,400	13.96	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			1,476.24000	1.47624	1,443,840	13.96	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			2,708.90000	2.70890	2,718,420	13.53	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,313.29000	3.31329	3,288,480	13.53	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			2,742.59000	2.74259	2,752,230	13.54	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,278.44000	3.27844	3,253,750	13.54	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			2,776.70000	2.77670	2,786,460	13.55	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,244.11000	3.24411	3,219,540	13.55	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			563.63000	0.56363	576,450		0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			495.70000	0.49570	508,520		0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			631.66000	0.63166	644,480		0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	16,514
Total for Bond												455,678,448.74	43,456	998,878
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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/08/2019 GOVI			682.37600	682.37600	682.13300	682.13300			13,647,520.00	2	438
GOVI On 07/11/2019 GOVI			695.67000	695.67000	695.52000	695.52000			0.00	0	44
GOVI On 06/02/2020 GOVI			708.50300	708.50300	708.64400	708.64400			0.00	0	0
GOVI On 07/05/2020 GOVI			721.96200	721.96200	722.57000	722.57000			0.00	0	0
Total GOVI Future									13,647,520.00	2	482
GOVI On 01/08/2019 GOVI	638.68	Call			434,530.00000	43.45300	436,960,000		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			434,430.00000	43.44300	436,860,000		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			434,630.00000	43.46300	437,060,000		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			226,100.00000	22.61000	227,600,000		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			226,000.00000	22.60000	227,500,000		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			226,200.00000	22.62000	227,700,000		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			55,040.00000	5.50400	53,630,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			54,940.00000	5.49400	53,530,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			55,140.00000	5.51400	53,730,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Call			25,800.00000	2.58000	19,720,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			25,700.00000	2.57000	19,620,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			25,900.00000	2.59000	19,820,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									13,647,520.00	2	482
Total for GOVI									13,647,520.00	2	482
AL37 On 01/08/2019 Index Future			658.48500	658.48500	658.53500	658.53500			0.00	0	0
AL37 On 07/11/2019 Index Future			671.31400	671.31400	671.45900	671.45900			0.00	0	0
AL37 On 06/02/2020 Index Future			683.69800	683.69800	684.12800	684.12800			0.00	0	0
AL37 On 07/05/2020 Index Future			696.68600	696.68600	697.57300	697.57300			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 01/08/2019 Index Future			769.73900	769.73900	769.82000	769.82000			0.00	0	0
AL7T On 07/11/2019 Index Future			784.73600	784.73600	784.92700	784.92700			0.00	0	0
AL7T On 06/02/2020 Index Future			799.21200	799.21200	799.73800	799.73800			0.00	0	0
AL7T On 07/05/2020 Index Future			814.39400	814.39400	815.45500	815.45500			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			689.07600	689.07600	688.85500	688.85500			0.00	0	970
ALBI On 07/11/2019 Index Future			702.50200	702.50200	702.37400	702.37400			0.00	0	0
ALBI On 06/02/2020 Index Future			715.46100	715.46100	715.62600	715.62600			0.00	0	0
ALBI On 07/05/2020 Index Future			729.05200	729.05200	729.69000	729.69000			0.00	0	0
Total ALBI Future									0.00	0	970
Total For ALBI									0.00	0	970
IGOV On 01/08/2019 Index Future			261.88900	261.88900	261.70800	261.70800		5,237,780.00		2	818
IGOV On 07/11/2019 Index Future			267.06100	267.06100	266.91400	266.91400		0.00		0	218
IGOV On 06/02/2020 Index Future			272.05100	272.05100	272.01400	272.01400		0.00		0	0
IGOV On 07/05/2020 Index Future			277.28100	277.28100	277.42200	277.42200		0.00		0	0
Total IGOV Future								5,237,780.00		2	1,036
Total For IGOV								5,237,780.00		2	1,036
Total for Index								5,237,780.00		2	2,006
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			95.04000	95.04000	95.07000	95.07000		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 :								474,563,748.74		43,460	1,001,417
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.44192		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			7.98500	104.84117	7.98500	104.81874		0.00		0	0
Total AA07 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	107.76900	10.00000	107.74100				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	101.70238	10.84000	101.67325				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	104.19583	11.37000	104.16452				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	104.39684	11.81000	104.36429				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	35.07024	100.00000	34.99304				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB025U									0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	32.61988	100.00000	32.54690			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB034U SPOT									0.00	0	0
Total For AB034U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400			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			4.78000	4.78000	4.78000	279.81004		1,625,200,000,000.00		340,000,000	180,000,000
Total ABCPI3 SPOT								1,625,200,000,000.00		340,000,000	180,000,000
Total For ABCPI3								1,625,200,000,000.00		340,000,000	180,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.30211			0.00	0	0
Total ABFN08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.85200				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	99.86031				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.03407				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.96292				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	102.24537				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	103.05949				0.00	0	300,000,000
Total ABFN16 SPOT										0.00	0	300,000,000
Total For ABFN16										0.00	0	300,000,000
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.41664				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	101.50204				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	102.43868				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	103.21907				0.00	160,000,000	40,000,000
Total ABFN22 SPOT										0.00	160,000,000	40,000,000
Total For ABFN22										0.00	160,000,000	40,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.70557				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.22869				0.00	0	0
Total ABFN24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.02225				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	102.02188				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	101.14654				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.18048				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	101.67772				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.53963				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	101.46489				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	101.68997				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.83937				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.75009				0.00	500,000,000	500,000,000
Total ABFN34 SPOT										0.00	500,000,000	500,000,000
Total For ABFN34										0.00	500,000,000	500,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.69328				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.91572				0.00	0	0
Total ABFN36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN36									0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.75986			0.00	0	0
Total ABFN37 SPOT									0.00	0	0
Total For ABFN37									0.00	0	0
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.89359			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	102.47830			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	99.42818			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.14980			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.60904			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	101.49027			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			5.75000	5.75000	5.75000	148.34056			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	61.14276	100.00000	60.99507			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			6.35000	6.35000	6.35000	131.49202		381,000,000,000.00	60,000,000	30,000,000	
Total ABKI03 SPOT								381,000,000,000.00	60,000,000	30,000,000	
Total For ABKI03								381,000,000,000.00	60,000,000	30,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	23.49769	100.00000	23.44093		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			8.07000	8.07000	8.07000	125.89393		322,800,000,000.00	40,000,000	20,000,000	
Total ABKI04 SPOT								322,800,000,000.00	40,000,000	20,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABKI04									322,800,000,000.00	40,000,000	20,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.63631	100.00000	11.60834			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	92.63230			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.09000	202.24230	4.09000	202.17895			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			3.94000	3.94000	3.94000	131.09050			0.00	0	10,000,000
Total ABN61 SPOT									0.00	0	10,000,000
Total For ABN61									0.00	0	10,000,000
ABN62 On 31/03/2028 Spot Bond			4.20000	4.20000	4.20000	175.85003			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			3.95000	3.95000	3.95000	217.47335			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			8.70000	8.70000	8.70000	100.03673			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			9.42500	9.42500	9.42500	106.40958		188,500,000,000.00		20,000,000	10,000,000
Total ABN79 SPOT								188,500,000,000.00		20,000,000	10,000,000
Total For ABN79								188,500,000,000.00		20,000,000	10,000,000
ABN80 On 31/03/2021 Spot Bond			7.36000	7.36000	7.36000	101.03608			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.97000	9.97000	9.97000	103.49356			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			7.38500	105.83557	7.38500	105.81460		9,157,400,000,000.00		1,240,000,000	620,000,000
Total ABS11 SPOT								9,157,400,000,000.00		1,240,000,000	620,000,000
Total For ABS11								9,157,400,000,000.00		1,240,000,000	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.53500	102.98938	7.53500	102.96868			0.00	0	0
Total ABS12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.68327	9.20000	101.65842			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			8.06500	105.70380	8.06500	105.68110			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.19500	104.31669	7.19500	104.29665			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			7.77500	107.52381	7.77500	107.50151		1,704,280,000,000.00		219,200,000	54,800,000
Total ABS15 SPOT								1,704,280,000,000.00		219,200,000	54,800,000
Total For ABS15								1,704,280,000,000.00		219,200,000	54,800,000
ABS16 On 11/11/2025 Spot Bond			8.71000	109.97462	8.71000	109.94914			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			8.86000	112.25568	8.86000	112.22924		26,580,000,000,000.00		3,000,000,000	1,500,000,000
Total ABS17 SPOT								26,580,000,000,000.00		3,000,000,000	1,500,000,000
Total For ABS17								26,580,000,000,000.00		3,000,000,000	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.06000	109.27368	8.06000	109.25023			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			7.60500	101.55193	7.60500	101.53122			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.65000	103.87667	8.65000	103.85277		61,588,000,000,000.00		7,120,000,000	3,560,000,000
Total ABS7 SPOT								61,588,000,000,000.00		7,120,000,000	3,560,000,000
Total For ABS7								61,588,000,000,000.00		7,120,000,000	3,560,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.99648	100.00000	11.97007			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			3.63000	3.63000	3.63000	292.53601			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			3.00000	160.10973	3.00000	160.06411			0.00	0	0
Total ABS14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			10.87000	10.87000	10.87000	100.45773				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										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	108.20200	10.00000	108.17400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.75062				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	100.73557				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			7.68500	7.68500	7.68500	101.71237				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	100.71698				0.00	0	0
Total ACL129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	100.71926				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.71321				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.18923				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	100.73195				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.73431				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	100.73431				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.74714				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	100.74714				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
ACL214 On 20/09/2020 Spot Bond					0.00000	97.59228				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	100.71021				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	101.69886				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	99.80891				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.70718				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.69587				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	101.57480				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.13046				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	101.39673				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	101.40460				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	101.32942				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	100.18187				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	101.93626				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
AGT02 On 28/11/2024 Spot Bond					0.00000	101.64209				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	99.99981				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.72538				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.72791				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.99988				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.99988				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.99983				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.99978				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.99957				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	99.99950				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.96363				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	101.42670				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.30000	105.89200	9.30000	105.86541				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B On 21/08/2023 Spot Bond					0.00000	101.47394				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	101.53691				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	101.97696				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
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			202,784,955,000,000.00	2,027,849,550	2,027,849,550	
Total AHY2U SPOT									12,784,955,000,000.00	2,027,849,550	2,027,849,550	
Total For AHY2U									12,784,955,000,000.00	2,027,849,550	2,027,849,550	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			235,030,819,800,000.00	12,350,308,198	12,350,308,198	
Total AIG2U SPOT									15,030,819,800,000.00	12,350,308,198	12,350,308,198	
Total For AIG2U									15,030,819,800,000.00	12,350,308,198	12,350,308,198	
AIR02 On 30/04/2023 Spot Bond			8.77000	111.71868	8.77000	111.69249			0.00	0	200,000,000	
Total AIR02 SPOT									0.00	0	200,000,000	
Total For AIR02									0.00	0	200,000,000	
AIR04 On 29/05/2024 Spot Bond			8.39000	104.63917	8.39000	104.61580			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.45000	98.47857	10.45000	98.45131			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			4.20000	180.44589	4.20000	180.38884			84,000,000,000.00	20,000,000	10,000,000
Total AIRL01 SPOT									84,000,000,000.00	20,000,000	10,000,000
Total For AIRL01									84,000,000,000.00	20,000,000	10,000,000
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.75051			0.00	20,000,000	10,000,000
Total APF02 SPOT									0.00	20,000,000	10,000,000
Total For APF02									0.00	20,000,000	10,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	99.90268			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	101.37791			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	102.00949			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.58409			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.86088			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	99.85731			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
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
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.20000	235.42680	4.20000	235.35235				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	101.73147				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			4.21500	211.25747	4.21500	211.19057				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	99.90369				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	99.73552				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	101.99270				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	101.78166				0.00	0	0
Total ASN069 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.80037				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	100.68674				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	101.53839				0.00	0	82,178,000
Total ASN083 SPOT										0.00	0	82,178,000
Total For ASN083										0.00	0	82,178,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.26490				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	131.97164				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	99.90591				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	101.74669				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	89.20061				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	101.15541				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	101.02954				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	100.89732				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	100.88982				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			3.73000	157.33829	3.73000	157.29034				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	101.94095				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	85.20567				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.87099				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.88538				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.77500	157.16940	3.77500	157.12131				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	54.55368				0.00	0	0
Total ASN150 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.17982				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.79000	168.26885	4.79000	168.21298				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.81100				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.49831				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	101.51985				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	101.10674				0.00	154,000,000	77,000,000
Total ASN174 SPOT										0.00	154,000,000	77,000,000

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 ASN174										0.00	154,000,000	77,000,000
ASN174 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
ASN176 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
ASN177 On 20/06/2022 Spot Bond					0.00000	100.78636				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 12/06/2020 Spot Bond					0.00000	100.87217				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 30/06/2022 Spot Bond					0.00000	100.43920				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			4.53000	104.27849	4.53000	104.24445				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	100.67177				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 20/06/2022 Spot Bond					0.00000	100.67796				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	100.72081				0.00	0	100,000,000
Total ASN204 SPOT										0.00	0	100,000,000
Total For ASN204										0.00	0	100,000,000
ASN204 On 24/08/2021 Spot Bond					0.00000	101.61048				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	101.75149				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	101.23103				0.00	0	0
Total ASN210 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.26853				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	101.10942				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	101.20074				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	100.78485				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	100.67555				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	101.57094				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	101.61289				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	101.51768				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	101.47079				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	100.90357				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	100.57909				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	100.70569				0.00	0	0
Total ASN300 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN300										0.00	0	0
ASN31: On 20/12/2023 Spot Bond					0.00000	100.82992				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	105.50196				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	100.88641				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31: On 30/04/2020 Spot Bond					0.00000	102.01211				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	100.45234				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			4.13500	4.13500	4.13500	94.83646				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			4.35000	4.35000	4.35000	92.32362				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	100.68212				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.74182				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	101.79080				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	100.68529				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			4.29000	107.62169	4.29000	107.81668				0.00	0	0
Total ASN337 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN337										0.00	0	0
ASN34 On 20/06/2024 Spot Bond					0.00000	100.71319				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34 On 12/02/2021 Spot Bond					0.00000	100.98765				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34 On 12/02/2021 Spot Bond					0.00000	100.96296				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34 On 20/06/2024 Spot Bond					0.00000	100.34377				0.00	0	2,800,000,000
Total ASN346 SPOT										0.00	0	2,800,000,000
Total For ASN346										0.00	0	2,800,000,000
ASN35 On 20/06/2024 Spot Bond					0.00000	100.40993				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										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	101.70967				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			7.60500	103.64874	7.60500	103.62761			15,210,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT									15,210,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19									15,210,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			7.63500	106.89331	7.63500	106.87155			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	102.91906	9.30000	102.89365			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	102.05522			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW24 On 30/09/2019 Spot Bond					0.00000	100.76754			0.00	0	0	
Total BAW24 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.43214				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.20868				0.00	7,515,900,000	1,680,800,000
Total BAW28 SPOT										0.00	7,515,900,000	1,680,800,000
Total For BAW28										0.00	7,515,900,000	1,680,800,000
BAW29 On 22/02/2023 Spot Bond					0.00000	101.41826				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	101.02056				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond					0.00000	100.71782				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	104.19146				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.91475				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			10.98500	10.98500	10.98500	101.83771				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	100.56901				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	100.53705				0.00	0	0
Total BAYA62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	101.48372				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.54159				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.41751				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.53715				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			10.79000	10.79000	10.79000	101.68751				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.50761				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.50761				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.50761				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.48000	11.48000	11.48000	106.78505				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.73872				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.55110				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.52338				0.00	0	0
Total BAYA75 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.52354				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 31/03/2020 Spot Bond					0.00000	100.67771				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	104.02857				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	100.70042				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.60987				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.62032				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.62032				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.62032				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD15 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
BC125 On 30/11/2019 Spot Bond					0.00000	101.04696				0.00	0	0
Total BC125 SPOT										0.00	0	0
Total For BC125										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.63828				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	100.88396				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	100.54832				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			8.42500	8.42500	8.42500	100.13606				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	10.03217	100.00000	10.00998				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.86504				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
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.42168				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			8.34500	102.53409	8.34500	102.51129				0.00	0	0
Total BGL02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	103.35063				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.08500	105.57564	8.08500	105.55252				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			9.48500	106.17267	9.48500	106.14594				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	103.06091				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			9.96000	109.26733	9.96000	109.23847				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	101.33751				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			9.18500	105.89422	9.18500	105.86839				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.24340				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			9.96500	106.46139	9.96500	106.43325				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	106.16603				0.00	40,000,000	420,000,000
Total BGL12 SPOT										0.00	40,000,000	420,000,000
Total For BGL12										0.00	40,000,000	420,000,000
BGL13 On 20/08/2021 Spot Bond			8.61500	110.67258	8.61500	110.64681				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	106.99497				0.00	0	0
Total BGL14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.30498				0.00	20,000,000	10,000,000
Total BGL15 SPOT										0.00	20,000,000	10,000,000
Total For BGL15										0.00	20,000,000	10,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.58070				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	104.74189				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	103.75258				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.05091				0.00	202,400,000	50,600,000
Total BGL19 SPOT										0.00	202,400,000	50,600,000
Total For BGL19										0.00	202,400,000	50,600,000
BGT01 On 12/09/2022 Spot Bond					0.00000	107.97943				0.00	20,000,000	364,496,700
Total BGT01 SPOT										0.00	20,000,000	364,496,700
Total For BGT01										0.00	20,000,000	364,496,700
BID07 On 30/06/2020 Spot Bond					0.00000	100.77332				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	100.41863				0.00	68,000,000	17,000,000
Total BID08 SPOT										0.00	68,000,000	17,000,000
Total For BID08										0.00	68,000,000	17,000,000
BID09 On 15/11/2021 Spot Bond					0.00000	101.61431				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.51711				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			8.13000	106.94360	8.13000	106.92044				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.83450				0.00	0	0
Total BID12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.79662				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.15481				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.15791				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.56822				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	100.58073				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	101.09390				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.55806				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	99.89727				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	99.89235				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	100.19927				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.46195				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	99.89532				0.00	0	0
Total BPPF14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF14										0.00	0	0
BPPF1 On 22/03/2020 Spot Bond					0.00000	100.53539				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	100.53703				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	100.53117				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	101.89598				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	101.80302				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.03810				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			9.19000	104.60816	9.19000	104.58206				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	102.42081				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			7.70500	102.29471	7.70500	102.27370				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	103.68008				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.78500	107.69127	7.78500	107.66892				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.41886				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	101.39998				0.00	0	0
Total CBL28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.88474			0.00	0	0
Total CBL29 SPOT									0.00	0	0
Total For CBL29									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.39500	111.10930	9.39500	111.08143			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			9.23000	110.38514	9.23000	110.35793		11,076,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								11,076,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								11,076,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			9.40000	111.38192	9.40000	111.35412		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			9.46000	9.46000	9.46000	103.94853		916,333,969,760.00	96,864,056	24,216,014	
Total CCT04 SPOT								916,333,969,760.00	96,864,056	24,216,014	
Total For CCT04								916,333,969,760.00	96,864,056	24,216,014	
CGR14 On 25/11/2020 Spot Bond			10.00000	108.20220	10.00000	108.17400		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	101.33757		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	103.83774		0.00	0	0	
Total CGR24 SPOT								0.00	0	0	
Total For CGR24								0.00	0	0	
CGR27 On 25/11/2019 Spot Bond					0.00000	101.79216		0.00	0	0	
Total CGR27 SPOT								0.00	0	0	
Total For CGR27								0.00	0	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	103.07461		0.00	0	0	
Total CGR29 SPOT								0.00	0	0	
Total For CGR29								0.00	0	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	99.88567		0.00	0	0	
Total CGR32 SPOT								0.00	0	0	
Total For CGR32								0.00	0	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	100.72601		0.00	0	0	
Total CGR33 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	102.02988				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.69843				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	102.43847				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	102.14248				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	100.39462				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.45666				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	152.94279	3.14000	152.82250				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.70000	3.70000	3.70000	150.41988				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	108.20200	10.00000	108.17400				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	108.20200	10.00000	108.17400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.77382				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			9.98000	100.46611	9.98000	100.43952				0.00	0	0
Total CLN314 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			10.50000	101.98285	10.50000	101.95449				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	100.78645				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	101.73848				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.78485				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.83743				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.06871				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.16000	108.63019	9.16000	108.60375				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	102.16365				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.30000	110.19809	11.30000	110.16518				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	102.24312				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	99.80153				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	108.89852				0.00	0	0
Total CLN371 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			7.98500	106.13752	7.98500	106.11493				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	101.89778	10.98000	101.86819				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.58361	11.00000	103.55347				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.77703				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.09000	107.56529	11.09000	107.53375				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	100.84326				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.70177				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	99.78952				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	100.74350				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	97.51607				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	100.70567				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	100.92026				0.00	0	0
Total CLN396 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	101.11633				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	101.68194				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	101.67310				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	100.70556				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	96.21336				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	100.70933				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	104.69082				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	102.83505				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.11244				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	100.52136				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	101.56514				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	100.80718				0.00	0	0
Total CLN415 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	99.99924				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.69359				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	100.84478				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	104.69656				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	99.73712				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	102.14099				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	101.00219				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	144.44000				0.00	0	0
Total CLN430 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN430										0.00	0	0
CLN43 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
CLN43 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
CLN43 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
CLN43 On 20/12/2020 Spot Bond					0.00000	145.25000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	100.77338				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	100.73951				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 03/02/2021 Spot Bond					0.00000	102.02402				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	146.54000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			7.88500	107.54647	7.88500	107.52387				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.00000	156.32828	4.00000	156.27949				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			6.19000	117.03837	6.19000	116.99493				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			6.43000	115.64018	6.43000	115.59654				0.00	0	0
Total CLN454 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN454									0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	100.86899			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.61526			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	102.05892			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.30235			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.69972			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.15500	108.91877	9.15500	108.89184			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN462 On 13/03/2022 Spot Bond			8.91000	106.10277	8.91000	106.07764		2,915,352,000,000.00	327,200,000	81,800,000	
Total CLN464 SPOT								2,915,352,000,000.00	327,200,000	81,800,000	
Total For CLN464								2,915,352,000,000.00	327,200,000	81,800,000	
CLN464 On 14/03/2020 Spot Bond					0.00000	100.82871			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	100.50311			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	100.49265			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	101.58948			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	101.67094			0.00	0	0
Total CLN472 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN472										0.00	0	0
CLN47: On 23/06/2021 Spot Bond					0.00000	101.40001				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47: On 20/09/2020 Spot Bond					0.00000	100.78086				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47: On 29/11/2021 Spot Bond			100.00000	23.84859	100.00000	23.79609				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48: On 07/06/2022 Spot Bond					0.00000	101.39448				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	101.64292				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	103.27253				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48: On 02/12/2021 Spot Bond					0.00000	102.02153				0.00	0	400,000,000
Total CLN484 SPOT										0.00	0	400,000,000
Total For CLN484										0.00	0	400,000,000
CLN48: On 02/12/2021 Spot Bond			8.08500	104.56045	8.08500	104.53780				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48: On 20/06/2022 Spot Bond					0.00000	101.24294				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48: On 07/12/2021 Spot Bond			11.59000	103.55411	11.59000	103.90142				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48: On 28/07/2022 Spot Bond			8.39000	101.77126	8.39000	101.74816				0.00	0	0
Total CLN488 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.72360				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	101.58754				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	102.24410				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	100.45979				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	100.78033				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			10.58500	104.42460	10.58500	104.50684				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	101.22778				0.00	1,600,000,000	800,000,000
Total CLN495 SPOT										0.00	1,600,000,000	800,000,000
Total For CLN495										0.00	1,600,000,000	800,000,000
CLN495 On 04/09/2024 Spot Bond			8.99000	108.08812	8.99000	108.06229				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	102.67982				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	103.47304				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	101.51466				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.19608				0.00	0	0
Total CLN500 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.18099				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.18741				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.18741				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	99.86326				0.00	2,314,000,000	1,157,000,000
Total CLN505 SPOT										0.00	2,314,000,000	1,157,000,000
Total For CLN505										0.00	2,314,000,000	1,157,000,000
CLN505 On 20/12/2022 Spot Bond					0.00000	100.78855				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	101.54337				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	100.17809				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	98.64424				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	101.30618				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 15/09/2022 Spot Bond			9.96000	102.26176	9.96000	103.35672				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	101.44519	10.01000	102.13068				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	101.39734				0.00	0	0
Total CLN518 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN518									0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.92018	9.60000	100.92150			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	100.90615			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	100.72039			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	101.30140			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	101.67173			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	103.27896	9.20000	103.25372			0.00	0	0
Total CLN524 SPOT									0.00	0	0
Total For CLN524									0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	99.86248			0.00	0	0
Total CLN525 SPOT									0.00	0	0
Total For CLN525									0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	99.80902			0.00	0	0
Total CLN526 SPOT									0.00	0	0
Total For CLN526									0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	105.06720			0.00	0	0
Total CLN527 SPOT									0.00	0	0
Total For CLN527									0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	102.50850			0.00	0	0
Total CLN528 SPOT									0.00	0	0
Total For CLN528									0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	103.53951			0.00	0	0
Total CLN529 SPOT									0.00	0	0
Total For CLN529									0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	100.87026			0.00	0	0
Total CLN530 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	100.90615				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	101.40800				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	100.74342				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53 On 18/07/2025 Spot Bond					0.00000	99.99972				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53 On 18/07/2025 Spot Bond			9.65000	9.65000	9.65000	103.13298				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53 On 18/07/2023 Spot Bond					0.00000	97.95247				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53 On 25/10/2023 Spot Bond					0.00000	99.83579				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	101.68260				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	100.92753				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	100.02606				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	116.42000				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	101.25521				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000

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 CLN542									0.00	0	14,200,000,000
CLN54: On 07/06/2023 Spot Bond					0.00000	102.69258			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	101.85370			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	100.02568			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			9.12000	108.70503	9.12000	108.67826		176,955,360,000,000.00	19,403,000,000	5,000,000,000	
Total CLN546 SPOT								6,955,360,000,000.00	19,403,000,000	5,000,000,000	
Total For CLN546								6,955,360,000,000.00	19,403,000,000	5,000,000,000	
CLN54: On 29/03/2025 Spot Bond			9.17000	106.96279	9.17000	106.93674		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			9.26000	106.08250	9.26000	106.05642		0.00	0	0	
Total CLN548 SPOT								0.00	0	0	
Total For CLN548								0.00	0	0	
CLN54: On 07/12/2025 Spot Bond			4.22000	4.22000	4.22000	105.02650		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	253.07845		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			4.22000	4.22000	4.22000	105.02564		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	103.88300		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	121.87400		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN553										0.00	0	0
CLN553 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
CLN554 On 20/12/2020 Spot Bond					0.00000	100.83352				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	101.68415				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	101.66256				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	101.41643				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	100.02794				0.00	0	3,000,000,000
Total CLN559 SPOT										0.00	0	3,000,000,000
Total For CLN559										0.00	0	3,000,000,000
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	108.68900				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	101.70752				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	101.20325	10.16000	101.82071				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.12000	106.11600	9.12000	106.73574				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.79008				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	101.40298				0.00	0	0
Total CLN565 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	100.02857				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	101.13290				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	101.64466				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	101.80100				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	101.81895				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.35000	104.15181	9.35000	104.74600				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	101.71643				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	101.74356				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	101.65005				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	100.76049				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	100.78849				0.00	0	0
Total CLN577 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	99.99959				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	100.41726				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond					0.00000	100.23911				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	101.49730				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	101.38381				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	100.84749				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	99.99988				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	101.16554				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	100.84910				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.91824				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	100.66574				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.67828				0.00	0	0
Total CLN589 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN589										0.00	0	0
CLN59 On 16/09/2025 Spot Bond					0.00000	100.75172				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN59 On 05/12/2026 Spot Bond					0.00000	100.45934				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN59 On 05/12/2026 Spot Bond			4.41000	123.19455	4.41000	100.82871				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	100.36418				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN59 On 07/12/2025 Spot Bond					0.00000	100.37926				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN59 On 27/06/2022 Spot Bond					0.00000	100.25110				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	100.21539				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.11237				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN59 On 02/04/2026 Spot Bond					0.00000	100.20627				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										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			8.42500	100.15863	8.42500	100.13606				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond					0.00000	100.68692				0.00	0	0
Total CLNF14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF14									0.00	0	0
CLNF14 On 20/06/2020 Spot Bond					0.00000	100.71309			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	101.60270			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			8.18500	114.58097	8.18500	114.55586		4,911,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT								4,911,000,000,000.00	600,000,000	300,000,000	
Total For COJ05								4,911,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			8.06500	107.61793	8.06500	107.59481		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			9.68000	109.63751	9.68000	109.60919		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			8.57000	107.41825	8.57000	107.39362		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			9.22500	102.28403	9.22500	102.25883		1,845,000,000,000.00	200,000,000	100,000,000	
Total COT01 SPOT								1,845,000,000,000.00	200,000,000	100,000,000	
Total For COT01								1,845,000,000,000.00	200,000,000	100,000,000	
COT02 On 03/04/2028 Spot Bond			10.81500	99.53543	10.81500	99.50678		4,326,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,326,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,326,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.77000	93.74327	10.77000	93.71641		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			11.20500	11.20500	11.20500	99.62424		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.72364		0.00	0	0	
Total CS002 SPOT								0.00	0	0	
Total For CS002								0.00	0	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.97022		0.00	0	0	
Total CS003 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CS003										0.00	0	0
CSA04 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
CSA05 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
CSD04 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
CSD05 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	100.89096				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	100.57745				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	100.69100				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	100.50590				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	100.51149				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.54369				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	100.89098				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	101.93932				0.00	0	0
Total DENG90 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DENG90									0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	93.08816			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	101.30454			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	101.41248			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	102.82892			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			9.09000	9.09000	9.09000	107.32150			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	101.44236			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			7.83500	102.84035	7.83500	102.81876			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			7.61500	105.19540	7.61500	105.17368			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	71.43555	100.00000	71.27571			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.03000	109.97200	8.03000	109.94809		29,183,451,484,000.00	3,634,302,800	6,652,884,600	
Total DV23 SPOT								29,183,451,484,000.00	3,634,302,800	6,652,884,600	
Total For DV23								29,183,451,484,000.00	3,634,302,800	6,652,884,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.57196	100.00000	18.53040		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.57196	100.00000	18.53040		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			8.29000	109.27742	8.29000	109.25290		59,688,000,000.00	7,200,000	1,800,000	

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 DV24 SPOT									59,688,000,000.00	7,200,000	1,800,000
Total For DV24									59,688,000,000.00	7,200,000	1,800,000
DV24/R On 18/02/2024 Spot Bond			9.69000	104.02603	9.69000	103.99884			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.02603	9.69000	103.99884			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			10.69000	100.71004	10.69000	100.68107			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	104.19569	10.10000	104.16733			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.19569	10.10000	104.16733			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.38082			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20i On 28/03/2020 Spot Bond					0.00000	100.66603			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	101.31829			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	100.11980			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.23735			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	101.05630			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22i On 29/08/2022 Spot Bond					0.00000	101.95338			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22k On 24/10/2022 Spot Bond					0.00000	99.86680			0.00	0	0
Total DVF22C SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	99.88507				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.76914				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	100.38683				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	100.39491				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.08952				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.14801				0.00	0	15,000,000,000
Total DVFB25 SPOT										0.00	0	15,000,000,000
Total For DVFB25										0.00	0	15,000,000,000
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.17264				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.57500	112.05502	7.57500	112.03201				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	57.00981	100.00000	56.88224				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			7.69500	104.53652	7.69500	104.51507				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.79500	107.95298	7.79500	107.93054				0.00	0	0
Total ECN22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.70000	108.11331	8.70000	108.08829			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			4.46000	104.88307	4.46000	104.84925			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			4.18000	96.66142	4.18000	96.63079			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	126.47079	2.25000	126.43734			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			3.99000	131.25963	3.99000	131.21895			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.94000	117.92869	3.94000	117.89230			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			3.94000	115.31727	3.94000	116.83249		630,400,000,000.00	160,000,000	80,000,000	
Total EL30 SPOT								630,400,000,000.00	160,000,000	80,000,000	
Total For EL30								630,400,000,000.00	160,000,000	80,000,000	
EL31 On 02/06/2031 Spot Bond			4.12000	105.41144	4.12000	105.37834		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			4.15000	98.22525	4.15000	98.19421		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	126.47079	2.25000	126.43734		0.00	0	0	
Total EL36/I2038 SPOT								0.00	0	0	
Total For EL36/I2038								0.00	0	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	103.61758		0.00	0	0	
Total ELN001 SPOT								0.00	0	0	
Total For ELN001								0.00	0	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	101.98564		0.00	0	0	
Total ELN002 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ELN002										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.51500	102.69307	7.51500	102.67213				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.48500	108.69238	7.48500	108.67067				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.79000	103.02261	9.79000	102.99586				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			10.49000	10.49000	10.49000	97.10164				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			10.54000	10.54000	10.54000	103.03886				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			9.92000	9.92000	9.92000	101.53513				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.77000	9.77000	9.77000	102.59225				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			10.78000	10.78000	10.78000	85.51828				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	99.86674				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	99.87616				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	101.01692				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	101.16742				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.61919				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.85271				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.10055				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	100.99296				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	101.98224				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	101.54971				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.43991				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	101.26563				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	101.11624				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	100.96853				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	100.98516				0.00	0	0
Total EPF017 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.86232				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
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	100.96014				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	101.81074				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4L On 04/03/2020 Spot Bond					0.00000	101.01513				0.00	0	0
Total EPFC42 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC42										0.00	0	0
EPFC4: On 03/10/2019 Spot Bond					0.00000	100.31957				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	100.11507				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.23578				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
EQT00 On 03/06/2022 Spot Bond					0.00000	101.09045				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00 On 03/06/2024 Spot Bond					0.00000	101.10864				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										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	101.54786				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	101.53114				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	101.63207				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	101.59855				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	108.20200	10.00000	108.17400				0.00	0	0
Total ERSA12/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 ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	102.10217			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	101.57025			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	101.48896			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.53951			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.47550			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			8.26000	105.05577	8.26000	105.03228		11,792,288,228,000.00	1,427,637,800	16,542,500,100	
Total ES23 SPOT								11,792,288,228,000.00	1,427,637,800	16,542,500,100	
Total For ES23								11,792,288,228,000.00	1,427,637,800	16,542,500,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.83840	10.00000	99.81149		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			9.24000	95.46106	9.24000	95.43750		36,008,867,664,000.00	3,897,063,600	3,943,760,800	
Total ES26 SPOT								36,008,867,664,000.00	3,897,063,600	3,943,760,800	
Total For ES26								36,008,867,664,000.00	3,897,063,600	3,943,760,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.29810	7.85000	102.27658		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			10.62500	79.92715	10.63000	79.87455		10,479,146,375,000.00	986,272,600	634,631,100	
Total ES33 SPOT								10,479,146,375,000.00	986,272,600	634,631,100	
Total For ES33								10,479,146,375,000.00	986,272,600	634,631,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.55300	7.50000	102.53248		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			11.00500	81.16917	11.00500	81.14541		31,051,840,060,000.00	2,821,612,000	17,625,472,300	
Total ES42 SPOT								31,051,840,060,000.00	2,821,612,000	17,625,472,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES42										1,051,840,060,000.00	2,821,612,000	17,625,472,300
ES42/R On 25/04/2042 Spot Bond			8.50000	101.95205	8.50000	101.92887				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	100.00880				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.84837				0.00	0	0
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.87098				0.00	0	0
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.69074				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	100.71316				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	12.88245	100.00000	12.85124				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	20.96647	100.00000	20.91569				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	115,000,000,000
Total FIF13U SPOT										0.00	0	115,000,000,000
Total For FIF13U										0.00	0	115,000,000,000
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.94469				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	101.89627				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.63578				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	101.74434				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	101.45036				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.00847				0.00	0	0
Total FIFC33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFC33										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
FNT014 On 16/07/2019 Spot Bond					0.00000	0.00000				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	101.63123				0.00	0	0
Total FNT015 SPOT										0.00	0	0
Total For FNT015										0.00	0	0
FNT016 On 03/09/2019 Spot Bond					0.00000	100.93458				0.00	0	0
Total FNT016 SPOT										0.00	0	0
Total For FNT016										0.00	0	0
FNT017 On 17/09/2019 Spot Bond					0.00000	100.32162				0.00	0	0
Total FNT017 SPOT										0.00	0	0
Total For FNT017										0.00	0	0
FNTB10 On 16/09/2019 Spot Bond					0.00000	102.48301				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	102.16589				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	101.45315				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										0.00	0	0
FNTE10 On 22/11/2019 Spot Bond					0.00000	100.94581				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.39538				0.00	0	0
Total FRB13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			9.88500	9.88500	9.88500	101.42668				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	102.64020				0.00	800,000,000	400,000,000
Total FRB15 SPOT										0.00	800,000,000	400,000,000
Total For FRB15										0.00	800,000,000	400,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.06300				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.26730				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.75239				0.00	20,000,000	10,000,000
Total FRB18 SPOT										0.00	20,000,000	10,000,000
Total For FRB18										0.00	20,000,000	10,000,000
FRB19 On 14/04/2021 Spot Bond			9.88500	107.04233	9.88500	107.01412				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	103.40213				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.86569				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	106.38938				0.00	20,000,000	30,000,000
Total FRB22 SPOT										0.00	20,000,000	30,000,000
Total For FRB22										0.00	20,000,000	30,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	103.95533				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	103.60417				0.00	0	0
Total FRB24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB24									0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	101.70032			0.00	0	0
Total FRB25 SPOT									0.00	0	0
Total For FRB25									0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	101.17438			0.00	0	0
Total FRB26 SPOT									0.00	0	0
Total For FRB26									0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.80000	103.17586	9.80000	103.14889			0.00	0	0
Total FRB27 SPOT									0.00	0	0
Total For FRB27									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.16000	159.49717	3.16000	159.45102		126,400,000,000.00		40,000,000	40,000,000
Total FRBI22 SPOT								126,400,000,000.00		40,000,000	40,000,000
Total For FRBI22								126,400,000,000.00		40,000,000	40,000,000
FRBI23 On 07/12/2023 Spot Bond			3.64000	3.64000	3.64000	292.42239		145,600,000,000.00		40,000,000	50,000,000
Total FRBI23 SPOT								145,600,000,000.00		40,000,000	50,000,000
Total For FRBI23								145,600,000,000.00		40,000,000	50,000,000
FRBI25 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	132.94275		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			3.92000	179.66878	3.92000	179.61330		313,600,000,000.00		80,000,000	40,000,000
Total FRBI28 SPOT								313,600,000,000.00		80,000,000	40,000,000
Total For FRBI28								313,600,000,000.00		80,000,000	40,000,000
FRBI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	95.28495		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			4.48000	4.48000	4.48000	205.12656		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			4.81500	89.49848	4.81500	89.46872		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			4.69000	92.19488	4.69000	92.16452		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			7.74000	7.74000	7.74000	90.21907		0.00		0	0
Total FRBZ01 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBZ01										0.00	0	0
FRBZ0: On 28/10/2024 Spot Bond			8.64000	8.64000	8.64000	64.49432				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			8.69000	8.69000	8.69000	63.69795				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.59000	4.59000	4.59000	126.82832				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	101.74981				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	100.85206				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	108.20200	10.00000	108.17400				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	100.76817				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	102.05017				0.00	0	0
Total FRC209 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	100.75484			0.00	20,000,000	10,000,000
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC210 SPOT									0.00	20,000,000	10,000,000
Total For FRC210									0.00	20,000,000	10,000,000
FRC21: On 07/05/2020 Spot Bond					0.00000	101.81120			0.00	0	0
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	101.88620			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	101.84553			0.00	20,000,000	10,000,000
Total FRC219 SPOT									0.00	20,000,000	10,000,000
Total For FRC219									0.00	20,000,000	10,000,000
FRC22: On 31/01/2022 Spot Bond			3.81000	157.03820	3.81000	156.98999			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	101.49867			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.67000	153.85634	4.67000	153.80553			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	101.07468			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	105.99156			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	113.02520			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	106.17058			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond					0.00000	113.34669				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	112.60902				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond					0.00000	106.07009				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	105.94010				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond					0.00000	99.94639				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	105.82100				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	99.94696				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	99.95805				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	105.85561				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	102.45619				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	111.88567				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	99.95819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	101.92251				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.85639				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.73416				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	102.01540				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.49463				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	102.19724				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.19289				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.01485				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.32500				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	100.85238				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 23/08/2019 Spot Bond					0.00000	101.29156				0.00	0	0

Contract 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	104.98824				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	99.91672				0.00	0	1,400,000,000
Total FRC269 SPOT										0.00	0	1,400,000,000
Total For FRC269										0.00	0	1,400,000,000
FRC270 On 16/11/2019 Spot Bond					0.00000	101.43417				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	102.01415				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	104.46731				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	102.04859	9.80000	102.02206				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	100.87513				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	100.87707				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	101.05685				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	100.47368				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	101.43452				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	100.75467				0.00	0	0

Contract 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	101.56869				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	105.08423				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	103.34239				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	102.00369				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	100.78497				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	103.26578				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	101.94352				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	101.94352				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	100.69211				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	100.77732				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	102.31674				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	100.66793				0.00	0	0

Contract 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
FRC29: On 18/04/2021 Spot Bond					0.00000	99.99984				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	99.99985				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.70142				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.64663				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.66431				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.40439				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29: On 20/06/2024 Spot Bond					0.00000	100.82985				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30: On 25/04/2023 Spot Bond					0.00000	101.57564				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	100.77396				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30: On 11/11/2024 Spot Bond					0.00000	101.20961				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	100.79810				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30: On 28/12/2020 Spot Bond					0.00000	100.45238				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	100.20638				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.17749				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.45000	4.45000	4.45000	154.61250				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			4.39000	4.39000	4.39000	154.83350				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.37000	4.37000	4.37000	154.90724			87,400,000,000.00	20,000,000	20,000,000	
Total FRC71 SPOT									87,400,000,000.00	20,000,000	20,000,000	
Total For FRC71									87,400,000,000.00	20,000,000	20,000,000	
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	
Total FRD17U SPOT									0.00	0	0	
Total For FRD17U									0.00	0	0	
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FRD19U SPOT									0.00	0	0	
Total For FRD19U									0.00	0	0	
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FRD20U SPOT									0.00	0	0	
Total For FRD20U									0.00	0	0	
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FRD23U SPOT									0.00	0	0	
Total For FRD23U									0.00	0	0	
FRD24U On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FRD24U SPOT									0.00	0	0	
Total For FRD24U									0.00	0	0	
FRD25U On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.84500	87.30216	4.84500	87.27310				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.75500	101.05971	4.75500	101.02611				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	100.72712				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	101.11682				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	102.13990				0.00	40,000,000	20,000,000
Total FRJ22 SPOT										0.00	40,000,000	20,000,000
Total For FRJ22										0.00	40,000,000	20,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.62890				0.00	1,000,000,000	1,150,000,000
Total FRJ23 SPOT										0.00	1,000,000,000	1,150,000,000
Total For FRJ23										0.00	1,000,000,000	1,150,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.53164				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.64742				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.04755				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.99780				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.59170				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.63800	3.63800	3.63800	103.17389				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.00000	4.00000	4.00000	112.33407				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.97450				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.97450				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.14000	110.15993	4.14000	110.12515				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.15000	212.77807	4.15000	212.71105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.93000	98.64025	4.93000	98.60700			690,200,000,000.00	140,000,000	70,000,000
Total FRS110 SPOT									690,200,000,000.00	140,000,000	70,000,000
Total For FRS110									690,200,000,000.00	140,000,000	70,000,000
FRS111 On 07/12/2033 Spot Bond			4.18000	4.18000	4.18000	212.00763			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 31/01/2025 Spot Bond			4.14000	129.80288	4.14000	129.76188			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	117.20233	3.70500	117.16671			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS116 On 31/01/2038 Spot Bond			4.53000	104.27849	4.53000	104.24445			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.30000	209.28886	4.30000	209.22207			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.35000	208.14122	4.35000	208.07454			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.67000	165.78754	3.67000	116.35844			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.38000	207.45631	4.38000	207.38968			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.50000	91.24042	5.50000	91.20827			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS125 On 31/03/2028 Spot Bond			4.97000	166.01546	4.97000	165.95956			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.03000	97.28972	5.03000	97.25665			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.49000	172.10324	4.49000	172.04748				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			4.55000	171.32837	4.55000	171.27259				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			4.89000	196.22224	4.89000	196.15656				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	101.89599				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			4.96000	98.23267	4.96000	98.19947				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			5.21500	5.21500	5.21500	94.81824				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.74000	99.65846	4.74000	101.23684				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			4.36000	173.79595	4.36000	173.74027				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			4.66000	201.19427	4.66000	201.12818				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			4.49000	172.10324	4.49000	172.04748				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			4.49000	172.10324	4.49000	172.04748				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			4.78000	168.39505	4.78000	168.33920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.44000	127.83909	4.44000	127.79767				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.51000	158.16725	3.51000	158.11997				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			4.84000	167.63939	4.84000	167.58351				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			4.88000	167.13777	4.88000	167.08189				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			4.41000	128.03394	4.41000	127.99257				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			4.30000	174.58366	4.30000	174.52799				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.89000	4.89000	4.89000	166.95676				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	14.86255				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	18.89360				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	23.49755				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	27.48085				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	13.05340				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	16.17161				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	20.30908				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	23.84043				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	10.48436				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	10.47022				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	10.19353				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	100.04455				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	100.04742				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	17.35817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	17.35816				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	23.28110				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	111.93920				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS178 On 18/09/2023 Spot Bond					0.00000	100.75161				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 19/09/2019 Spot Bond					0.00000	97.87081				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	100.55070				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	96.40055				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	95.77008				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	107.28077				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	105.92150				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	112.94706				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	108.37816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 03/09/2019 Spot Bond					0.00000	106.57725				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	107.16390				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	104.89735				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	102.81800				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond					0.00000	103.60451				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 15/08/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS196 SPOT										0.00	0	0
Total For FRS196										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.44000	3.44000	3.44000	294.70453				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			3.33000	3.33000	3.33000	295.96877				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.05000	4.05000	4.05000	287.80964				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.30000	158.96355	3.30000	158.91694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.95169			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.00000	160.10973	3.00000	160.06411			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.80553			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			3.98000	105.79183	3.98000	105.75888			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			3.67000	78.38971	3.67000	111.35263			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			3.60000	3.60000	3.60000	133.38491			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			3.63000	3.63000	3.63000	133.18063			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.24000	4.24000	4.24000	285.70153			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			7.28000	102.07722	7.28000	102.05733			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			7.52000	103.97542	7.52000	103.95445			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			7.84000	7.84000	7.84000	102.65585		1,019,200,000,000.00	130,000,000	720,000,000	
Total FRX23 SPOT								1,019,200,000,000.00	130,000,000	720,000,000	
Total For FRX23								1,019,200,000,000.00	130,000,000	720,000,000	
FRX24 On 10/12/2024 Spot Bond			8.35000	111.38071	8.35000	111.35582		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.02000	103.15025	9.02000	103.12512			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			8.84000	106.26625	8.84000	106.24113		13,832,832,000,000.00	1,564,800,000	676,200,000	
Total FRX26 SPOT								13,832,832,000,000.00	1,564,800,000	676,200,000	
Total For FRX26								13,832,832,000,000.00	1,564,800,000	676,200,000	
FRX27 On 07/03/2027 Spot Bond			8.89000	110.78515	8.89000	110.75896		1,952,244,000,000.00	219,600,000	54,900,000	
Total FRX27 SPOT								1,952,244,000,000.00	219,600,000	54,900,000	
Total For FRX27								1,952,244,000,000.00	219,600,000	54,900,000	
FRX28 On 26/07/2028 Spot Bond			9.17000	105.55391	9.17000	105.52776		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			9.46000	106.45238	9.46000	106.42520		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			9.64000	102.90259	9.64000	102.87584		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX32 On 31/03/2032 Spot Bond			9.64000	109.49914	9.64000	109.47098		2,718,480,000,000.00	282,000,000	70,500,000	
Total FRX32 SPOT								2,718,480,000,000.00	282,000,000	70,500,000	
Total For FRX32								2,718,480,000,000.00	282,000,000	70,500,000	
FRX45 On 14/04/2045 Spot Bond			10.60500	79.22762	10.60500	79.20525		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.49227		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	101.61193		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.28856				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.68708				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	101.16880				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	101.39914				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	103.83640				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	102.23963				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.24222				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	101.25633				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	101.34802				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.46079				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	101.53123				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
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRB32U SPOT									0.00	0	0
Total For GRB32U									0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB33U SPOT									0.00	0	0
Total For GRB33U									0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	101.30401	4.15000	101.27212			0.00	0	0
Total GRL35 SPOT									0.00	0	0
Total For GRL35									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.55472			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.69257			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.19211			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	100.50004			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	102.12839			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	100.38865			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	101.41755			0.00	0	1,000,000,000
Total GRT16 SPOT									0.00	0	1,000,000,000
Total For GRT16									0.00	0	1,000,000,000
GRT17 On 17/10/2023 Spot Bond			8.63000	107.86158	8.63000	107.83669		2,523,412,000,000.00	292,400,000	73,100,000	
Total GRT17 SPOT								2,523,412,000,000.00	292,400,000	73,100,000	
Total For GRT17								2,523,412,000,000.00	292,400,000	73,100,000	
GRT18 On 13/03/2020 Spot Bond					0.00000	101.20117			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	101.51666			0.00	0	6,000,000,000

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 GRT19 SPOT										0.00	0	6,000,000,000
Total For GRT19										0.00	0	6,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.53297				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.57000	103.61261	9.57000	103.58615				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.04356				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	100.25542				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.89322				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	101.01300				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	102.27573				0.00	162,000,000	40,500,000
Total GRT26G SPOT										0.00	162,000,000	40,500,000
Total For GRT26G										0.00	162,000,000	40,500,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.64025				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.86214				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.88263				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	101.35166				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	101.21018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	99.99984				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	99.99969				0.00	0	1,500,000,000
Total GRT33 SPOT										0.00	0	1,500,000,000
Total For GRT33										0.00	0	1,500,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	99.99969				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.49733				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										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			916,120,000,000,000.00	9,161,200,000	57,861,500,000	
Total GRX02U SPOT									16,120,000,000,000.00	9,161,200,000	57,861,500,000	
Total For GRX02U									16,120,000,000,000.00	9,161,200,000	57,861,500,000	
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	
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	
H7T3U On 02/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total H7T3U SPOT									0.00	0	0	
Total For H7T3U									0.00	0	0	
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total H8T1U SPOT									0.00	0	0	
Total For H8T1U									0.00	0	0	
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.29541			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	101.15611			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.88408				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.17044				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.17257				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	100.56772				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	100.42313				0.00	160,800,000	40,200,000
Total HILB09 SPOT										0.00	160,800,000	40,200,000
Total For HILB09										0.00	160,800,000	40,200,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.92498				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.73618				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.73213				0.00	600,000,000	300,000,000
Total HILB12 SPOT										0.00	600,000,000	300,000,000
Total For HILB12										0.00	600,000,000	300,000,000
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	108.20200	10.00000	108.17400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.62667			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	100.42543			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	100.40930			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.79000	106.45613	7.79000	106.43366			0.00	0	4,160,000,000
Total HWAY20 SPOT									0.00	0	4,160,000,000
Total For HWAY20									0.00	0	4,160,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	53.28431	100.00000	53.16508			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			3.89000	289.68853	3.89000	289.59933		77,800,000,000.00		20,000,000	10,000,000
Total HWAY23 SPOT								77,800,000,000.00		20,000,000	10,000,000
Total For HWAY23								77,800,000,000.00		20,000,000	10,000,000
HWAY2 On 07/12/2024 Spot Bond			4.14000	4.14000	4.14000	289.78959		0.00		0	0
Total HWAY24 SPOT								0.00		0	0
Total For HWAY24								0.00		0	0
HWAY3 On 28/02/2033 Spot Bond			4.17500	81.01968	4.17500	97.56724		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			10.49000	95.03195	10.49000	95.00511		41,515,224,000,000.00		3,957,600,000	2,534,400,000
Total HWAY34 SPOT								41,515,224,000,000.00		3,957,600,000	2,534,400,000
Total For HWAY34								41,515,224,000,000.00		3,957,600,000	2,534,400,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.50745	100.00000	13.47722		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			10.49500	94.74931	10.49500	94.72254		24,994,892,000,000.00		2,381,600,000	13,895,400,000
Total HWAY35 SPOT								24,994,892,000,000.00		2,381,600,000	13,895,400,000
Total For HWAY35								24,994,892,000,000.00		2,381,600,000	13,895,400,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.50719	100.00000	13.47696		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.88948			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	100.12154			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400			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			2.98000	137.72689	2.99000	137.61707		669,587,841,668,000.00	224,693,906,600	222,038,900,000	
Total I2025 SPOT								9,587,841,668,000.00	224,693,906,600	222,038,900,000	
Total For I2025								9,587,841,668,000.00	224,693,906,600	222,038,900,000	
I2029 On 31/03/2029 Spot Bond			3.21000	102.73667	3.21000	102.70690		216,064,137,000,000.00	67,309,700,000	74,255,200,000	
Total I2029 SPOT								16,064,137,000,000.00	67,309,700,000	74,255,200,000	
Total For I2029								16,064,137,000,000.00	67,309,700,000	74,255,200,000	
I2033 On 28/02/2033 Spot Bond			3.34500	103.67952	3.34500	103.64916		476,119,350,273,000.00	142,337,623,400	115,071,611,700	
Total I2033 SPOT								76,119,350,273,000.00	142,337,623,400	115,071,611,700	
Total For I2033								76,119,350,273,000.00	142,337,623,400	115,071,611,700	
I2038 On 31/01/2038 Spot Bond			3.37000	122.99800	3.38000	122.78382		383,115,754,000,000.00	113,684,200,000	301,319,400,106	
Total I2038 SPOT								33,115,754,000,000.00	113,684,200,000	301,319,400,106	
Total For I2038								33,115,754,000,000.00	113,684,200,000	301,319,400,106	
I2046 On 31/03/2046 Spot Bond			3.44000	114.18263	3.44000	114.14887		768,301,975,056,000.00	223,343,597,400	251,209,729,900	
Total I2046 SPOT								8,301,975,056,000.00	223,343,597,400	251,209,729,900	
Total For I2046								8,301,975,056,000.00	223,343,597,400	251,209,729,900	
I2050 On 31/12/2050 Spot Bond			3.44000	117.78879	3.45000	117.51365		242,914,224,000,000.00	70,614,600,000	256,298,061,951	
Total I2050 SPOT								12,914,224,000,000.00	70,614,600,000	256,298,061,951	
Total For I2050								12,914,224,000,000.00	70,614,600,000	256,298,061,951	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.30477				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			8.10500	8.10500	8.10500	103.76294				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	101.71341				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.02340				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	102.07923				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	101.33329				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			3.90000	289.57635	3.90000	289.48709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.91508				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	101.46940				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	101.34798				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.75187				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	101.38416				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	100.63770				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	99.87235				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.49423				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	100.13556				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.68339				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.54048				0.00	14,000,000,000	7,000,000,000
Total IBL124 SPOT										0.00	14,000,000,000	7,000,000,000
Total For IBL124										0.00	14,000,000,000	7,000,000,000
IBL127 On 02/04/2020 Spot Bond					0.00000	100.35940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.16328				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.14899				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	159.87220				0.00	0	30,000,000
Total IBL36 SPOT										0.00	0	30,000,000
Total For IBL36										0.00	0	30,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400				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			7.94500	99.71797	7.94500	99.69709				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.70500	105.55924	7.70500	105.53720				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			8.75000	109.87181	8.75000	109.84582				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	101.86496				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	102.29440				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.15000	159.53537	3.15000	159.48925				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.95993				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	101.65304				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			8.84000	104.87839	8.84000	104.85374			392,496,000,000.00	44,400,000	11,100,000
Total IBL78 SPOT									392,496,000,000.00	44,400,000	11,100,000
Total For IBL78									392,496,000,000.00	44,400,000	11,100,000
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.66438			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.68500	106.09668	7.68500	106.07494			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	31.99742	100.00000	31.92698			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	101.35877			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.14271			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	101.21056			0.00	4,608,000,000	2,304,000,000
Total IBL94 SPOT									0.00	4,608,000,000	2,304,000,000
Total For IBL94									0.00	4,608,000,000	2,304,000,000
IBL95 On 12/09/2021 Spot Bond					0.00000	102.02398			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	100.74166			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	100.35706			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	102.14396			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.53000	102.25372	8.53000	102.23034				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	12.77001	100.00000	12.74144				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.73500	102.69855	7.73500	102.67725				0.00	0	150,000,000
Total IDCG03 SPOT										0.00	0	150,000,000
Total For IDCG03										0.00	0	150,000,000
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.49392				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			8.87000	104.27805	8.87000	104.25345				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.59083				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.19000	102.54305	11.19000	102.52510				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.39267				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.06243				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.37000	108.77290	9.37000	108.74569				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.38180				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDCG12 SPOT									0.00	0	500,000,000
Total For IDCG12									0.00	0	500,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.59114			0.00	0	400,000,000
Total IDCG13 SPOT									0.00	0	400,000,000
Total For IDCG13									0.00	0	400,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.54591			0.00	0	0
Total IDCG14 SPOT									0.00	0	0
Total For IDCG14									0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.05038			0.00	0	0
Total IDCG15 SPOT									0.00	0	0
Total For IDCG15									0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.23379			0.00	360,000,000	90,000,000
Total IDCG16 SPOT									0.00	360,000,000	90,000,000
Total For IDCG16									0.00	360,000,000	90,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.71383			0.00	0	0
Total IDCG17 SPOT									0.00	0	0
Total For IDCG17									0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.83803			0.00	0	0
Total IDCG18 SPOT									0.00	0	0
Total For IDCG18									0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.87213			0.00	0	0
Total IDCG19 SPOT									0.00	0	0
Total For IDCG19									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.99284			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	100.72927			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	6.60754	100.00000	6.59292			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.27000	102.84104	8.27000	102.81828				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			7.84500	103.74580	7.84500	103.72398				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
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
IN403U On 25/04/2022 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 IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
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	108.20200	10.00000	108.17400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.13795				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	101.86275				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	101.99315				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	101.16802				0.00	20,000,000	10,000,000
Total ING383 SPOT										0.00	20,000,000	10,000,000
Total For ING383										0.00	20,000,000	10,000,000
ING384 On 30/09/2020 Spot Bond					0.00000	86.88014				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	101.77755				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	102.46118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.41445				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.66589				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			9.98500	109.49768	9.98500	109.46821				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.14024				0.00	0	407,541,800
Total INLV05 SPOT										0.00	0	407,541,800
Total For INLV05										0.00	0	407,541,800
IPC24U On 08/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC24U SPOT										0.00	0	0
Total For IPC24U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.08059				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.93471				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.74793				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.57747				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.58395				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.59042				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.71401				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	101.45252				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.83798				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.78548				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	100.01347				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.71453				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.73337				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.55323				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	100.56742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	100.42085				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPFC23 On 25/07/2019 Spot Bond					0.00000	101.75203				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	101.28326	2.75000	101.27561				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			6.45000	148.75293	6.45000	148.69700				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.03814				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	100.43749				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			4.99000	4.99000	4.99000	124.28416				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			4.99000	4.99000	4.99000	124.28416				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	101.02592				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	102.43314				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			9.88500	109.08780	9.88500	109.05873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.44428			0.00	80,000,000	50,000,000
Total IV035 SPOT									0.00	80,000,000	50,000,000
Total For IV035									0.00	80,000,000	50,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	99.88166			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.74834			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.25000	5.25000	5.25000	151.70289			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	105.00008			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.23500	106.94366	10.23500	106.91465			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	107.01282			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			10.12500	10.12500	10.12500	106.78179			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	102.45642			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.20000	155.58529	4.20000	155.53588		168,000,000,000.00		40,000,000	50,000,000
Total IV045 SPOT								168,000,000,000.00		40,000,000	50,000,000
Total For IV045								168,000,000,000.00		40,000,000	50,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.75570			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	100.89125			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.15000	163.79680	5.15000	163.74085				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
IVA899 On 18/07/2019 Spot Bond			7.35000	7.35000	7.35000	99.93963				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			7.35000	7.35000	7.35000	99.79903				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			7.35000	7.35000	7.35000	99.65884				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			7.35000	7.35000	7.35000	99.51904				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			7.45000	7.45000	7.45000	99.37124				0.00	0	0

Contract 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			7.45000	7.45000	7.45000	99.23035				0.00	0	0
Total IVA954 SPOT										0.00	0	0
Total For IVA954										0.00	0	0
IVA955 On 29/08/2019 Spot Bond			7.45000	7.45000	7.45000	99.08987				0.00	0	0
Total IVA955 SPOT										0.00	0	0
Total For IVA955										0.00	0	0
IVA956 On 05/09/2019 Spot Bond			7.45000	7.45000	7.45000	98.94978				0.00	0	0
Total IVA956 SPOT										0.00	0	0
Total For IVA956										0.00	0	0
IVA957 On 12/09/2019 Spot Bond			7.45000	7.45000	7.45000	98.81008				0.00	0	0
Total IVA957 SPOT										0.00	0	0
Total For IVA957										0.00	0	0
IVA958 On 19/09/2019 Spot Bond			7.50000	7.50000	7.50000	98.66198				0.00	0	0
Total IVA958 SPOT										0.00	0	0
Total For IVA958										0.00	0	0
IVA959 On 26/09/2019 Spot Bond			7.50000	7.50000	7.50000	98.52217				0.00	0	0
Total IVA959 SPOT										0.00	0	0
Total For IVA959										0.00	0	0
IVA961 On 10/10/2019 Spot Bond			7.50000	7.50000	7.50000	98.24373				0.00	0	0
Total IVA961 SPOT										0.00	0	0
Total For IVA961										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.41863				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			7.96000	99.93461	7.96000	99.95641				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	99.18478	100.00000	99.45504				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			7.75500	102.79514	7.75500	102.77353			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	101.45826			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	100.91898			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	101.88961			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.42408			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			8.60500	105.88757	8.60500	105.86319		1,118,650,000,000.00	130,000,000	32,500,000	
Total IVC094 SPOT								1,118,650,000,000.00	130,000,000	32,500,000	
Total For IVC094								1,118,650,000,000.00	130,000,000	32,500,000	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.44160			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	102.17650			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	100.44846			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	100.96314			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	100.88154			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	100.44389			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	102.13746				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	102.42001				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			8.25500	104.12831	8.25500	104.10543				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.41821				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	100.87919				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.67395				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	100.88446				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	99.75034				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	102.23511				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.95622				0.00	0	400,000,000
Total IVC136 SPOT										0.00	0	400,000,000
Total For IVC136										0.00	0	400,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	101.31586				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	100.68723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	99.99984				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	101.11279				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.99072				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	101.07258				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	100.64013				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	100.90501				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.90029				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	100.06553				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	100.89757				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.67610				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	99.91178				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	103.16386				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.36155				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	100.51481				0.00	0	400,000,000
Total IVC159 SPOT										0.00	0	400,000,000
Total For IVC159										0.00	0	400,000,000
IVC160 On 05/04/2020 Spot Bond					0.00000	100.29892				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	101.70497				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	101.49737				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.73170				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
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	0
Total IVF69U SPOT										0.00	0	0
Total For IVF69U										0.00	0	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF70U SPOT										0.00	0	0
Total For IVF70U										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	102.26272				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	100.79614				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 29/06/2021 Spot Bond					0.00000	100.43931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			7.80500	107.27683	7.80500	107.25440				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	101.45342				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.38684				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.07015				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP011 On 01/12/2022 Spot Bond					0.00000	101.14332				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	101.32613				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.14129				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	103.05394				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.36000	126.39391	9.36000	126.36250				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	101.98511				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			7.75500	101.95074	7.75500	101.92967				0.00	0	0

Contract 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 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/1 On 28/11/2019 Spot Bond			9.62000	101.28624	9.62000	101.26044			0.00	0	0
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	103.84373	9.71000	103.81654			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	103.61904			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	101.24173			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	101.07390			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	104.12322			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			8.49000	105.42389	8.49000	105.39995		42,450,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								12,450,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								12,450,000,000,000.00	5,000,000,000	2,500,000,000	
LBK22 On 04/09/2020 Spot Bond					0.00000	101.42279		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	103.17906		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			8.69000	109.39294	8.69000	109.36752		72,012,292,000,000.00	8,286,800,000	4,121,700,000	
Total LBK24 SPOT								72,012,292,000,000.00	8,286,800,000	4,121,700,000	
Total For LBK24								72,012,292,000,000.00	8,286,800,000	4,121,700,000	
LBK26 On 23/03/2021 Spot Bond					0.00000	101.02313		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	101.47429		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 LBK27 SPOT									0.00	0	4,000,000,000
Total For LBK27									0.00	0	4,000,000,000
LBK28 On 15/05/2028 Spot Bond			9.83000	106.10792	9.83000	106.08025		26,973,520,000,000.00	2,744,000,000	1,336,000,000	
Total LBK28 SPOT								26,973,520,000,000.00	2,744,000,000	1,336,000,000	
Total For LBK28								26,973,520,000,000.00	2,744,000,000	1,336,000,000	
LBK29 On 07/06/2023 Spot Bond			8.41500	105.33065	8.41500	105.30692		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	100.65286		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	101.32625		0.00	0	0	
Total LBK31 SPOT								0.00	0	0	
Total For LBK31								0.00	0	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.75964		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	101.67985		0.00	0	7,500,000,000	
Total LBK33 SPOT								0.00	0	7,500,000,000	
Total For LBK33								0.00	0	7,500,000,000	
LBK35 On 26/03/2024 Spot Bond					0.00000	100.54435		0.00	0	0	
Total LBK35 SPOT								0.00	0	0	
Total For LBK35								0.00	0	0	
LBK36 On 25/06/2020 Spot Bond					0.00000	100.52542		0.00	0	0	
Total LBK36 SPOT								0.00	0	0	
Total For LBK36								0.00	0	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	100.56864		0.00	0	0	
Total LBK37 SPOT								0.00	0	0	
Total For LBK37								0.00	0	0	
LGL04 On 14/08/2020 Spot Bond			7.61000	105.48567	7.61000	105.46391		8,827,600,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								8,827,600,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								8,827,600,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.81507		0.00	20,000,000	110,000,000	
Total LGL05 SPOT								0.00	20,000,000	110,000,000	
Total For LGL05								0.00	20,000,000	110,000,000	
LGL06 On 04/10/2022 Spot Bond			8.69000	107.08016	8.69000	107.05529		45,226,236,000,000.00	5,204,400,000	2,551,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LGL06 SPOT									15,226,236,000,000.00	5,204,400,000	2,551,100,000
Total For LGL06									15,226,236,000,000.00	5,204,400,000	2,551,100,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.55107			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.80642			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	104.44558			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	100.24828			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									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
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC12U SPOT									0.00	0	0
Total For LHC12U									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.28500	103.05700	12.28500	103.02365			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	102.38869			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	102.11941			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	102.37016			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	102.31397			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	102.41289				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	101.45083				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.75547				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	101.63357				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	101.61648				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	100.84280				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	99.77386				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ14 On 12/08/2019 Spot Bond					0.00000	99.49190				0.00	0	0
Total MAQ140 SPOT										0.00	0	0
Total For MAQ140										0.00	0	0
MAQ14 On 09/09/2019 Spot Bond					0.00000	98.92983				0.00	0	0
Total MAQ144 SPOT										0.00	0	0
Total For MAQ144										0.00	0	0
MAQ14 On 25/07/2019 Spot Bond					0.00000	99.86472				0.00	0	0
Total MAQ146 SPOT										0.00	0	0
Total For MAQ146										0.00	0	0
MAQ14 On 18/07/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total MAQ147 SPOT										0.00	0	0
Total For MAQ147										0.00	0	0
MAQ14 On 14/10/2019 Spot Bond					0.00000	98.24426				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ148 SPOT										0.00	0	0
Total For MAQ148										0.00	0	0
MBF05:On 28/09/2019 Spot Bond					0.00000	100.56831				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05:On 27/03/2020 Spot Bond					0.00000	100.84716				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	101.42349				0.00	0	154,900,000
Total MBF057 SPOT										0.00	0	154,900,000
Total For MBF057										0.00	0	154,900,000
MBF05:On 21/05/2021 Spot Bond					0.00000	101.63620				0.00	0	1,000,000,000
Total MBF059 SPOT										0.00	0	1,000,000,000
Total For MBF059										0.00	0	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	101.41477				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06:On 07/06/2020 Spot Bond					0.00000	100.90913				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06:On 07/06/2022 Spot Bond					0.00000	100.94024				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBP03:On 12/09/2019 Spot Bond					0.00000	100.99698				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03:On 11/04/2020 Spot Bond					0.00000	100.15944				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	101.20694				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	101.80129				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.29141				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.31421				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	100.00931				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	99.83012				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	99.76415				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.47474				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.48039				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	101.18556				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	101.19974				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	100.47476				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	100.48042				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.08500	8.08500	8.08500	101.12885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	110.25260			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			10.17500	10.17500	10.17500	100.16750			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			13.47500	13.47500	13.47500	100.45462			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	101.03859			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			7.83500	106.78508	7.83500	106.76278		6,268,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								6,268,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								6,268,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.22153		0.00	0	0	
Total MMIG03 SPOT								0.00	0	0	
Total For MMIG03								0.00	0	0	
MMIG0 On 12/08/2025 Spot Bond			10.82000	10.82000	10.82000	106.94771		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			9.09000	109.34178	9.09000	109.31493		20,394,324,000,000.00	2,243,600,000	1,085,900,000	
Total MMIG05 SPOT								20,394,324,000,000.00	2,243,600,000	1,085,900,000	
Total For MMIG05								20,394,324,000,000.00	2,243,600,000	1,085,900,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.00166		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	100.73537		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	110.31918		0.00	0	0	
Total MQB003 SPOT								0.00	0	0	
Total For MQB003								0.00	0	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	100.74075		0.00	2,940,000,000	2,470,000,000	

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 MTN06 SPOT									0.00	2,940,000,000	2,470,000,000
Total For MTN06									0.00	2,940,000,000	2,470,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.72951			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	100.87108			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	101.30040			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	101.43071			0.00	20,000,000	5,910,000,000
Total MTN10 SPOT									0.00	20,000,000	5,910,000,000
Total For MTN10									0.00	20,000,000	5,910,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	101.47159			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.75737			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	101.11862			0.00	20,000,000	10,000,000
Total MTN13 SPOT									0.00	20,000,000	10,000,000
Total For MTN13									0.00	20,000,000	10,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	101.65284			0.00	0	0
Total MTN14 SPOT									0.00	0	0
Total For MTN14									0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.69034			0.00	0	0
Total MTN15 SPOT									0.00	0	0
Total For MTN15									0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	101.17025			0.00	0	0
Total MTN16 SPOT									0.00	0	0
Total For MTN16									0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.20206			0.00	0	0
Total MTN17 SPOT									0.00	0	0
Total For MTN17									0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	101.23906			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.50111				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
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	101.49178				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	101.44918				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	101.43378				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.87720				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	100.87546				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.85817				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.70931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.83714				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	102.35794				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	101.80447				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	101.88973				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	102.18744				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	102.43965				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	102.67091				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			8.14000	101.69532	8.14000	101.67327			1,419,616,000,000.00	174,400,000	2,043,600,000	
Total NAM01 SPOT									1,419,616,000,000.00	174,400,000	2,043,600,000	
Total For NAM01									1,419,616,000,000.00	174,400,000	2,043,600,000	
NAM02 On 29/06/2020 Spot Bond			7.22500	102.64482	7.22500	102.62493			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			8.69000	109.24271	8.69000	109.21703			0.00	0	0	
Total NAM03 SPOT									0.00	0	0	
Total For NAM03									0.00	0	0	
NAM04 On 01/08/2026 Spot Bond			9.82000	108.31623	9.82000	108.28754			734,536,000,000.00	74,800,000	18,700,000	
Total NAM04 SPOT									734,536,000,000.00	74,800,000	18,700,000	
Total For NAM04									734,536,000,000.00	74,800,000	18,700,000	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.80720			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.84161			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.86534			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.61500	102.89832	7.61500	102.87743			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			6.98000	106.81079	6.98000	106.79088			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	103.08560	9.38000	103.05992			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			8.49000	107.90169	8.49000	107.87731			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			7.30500	104.12109	7.30500	104.10068			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			7.55500	106.65755	7.55500	106.63569			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			8.47000	108.31811	8.47000	108.29330		169,400,000,000.00	20,000,000	10,000,000	
Total NBK16A SPOT								169,400,000,000.00	20,000,000	10,000,000	
Total For NBK16A								169,400,000,000.00	20,000,000	10,000,000	
NBK17 On 22/04/2026 Spot Bond			8.67000	108.81128	8.67000	108.78605		21,154,800,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								21,154,800,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								21,154,800,000,000.00	2,440,000,000	1,220,000,000	
NBK18 On 01/06/2020 Spot Bond			8.17500	102.08906	8.17500	102.06671		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			8.08500	105.15754	8.08500	105.13477		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			9.02000	108.08827	9.02000	108.06223			180,400,000,000.00	20,000,000	10,000,000
Total NBK20A SPOT									180,400,000,000.00	20,000,000	10,000,000
Total For NBK20A									180,400,000,000.00	20,000,000	10,000,000
NBK20I/On 25/06/2021 Spot Bond					0.00000	100.71301			0.00	40,000,000	20,000,000
Total NBK20B SPOT									0.00	40,000,000	20,000,000
Total For NBK20B									0.00	40,000,000	20,000,000
NBK21/On 21/07/2027 Spot Bond			9.58000	105.72117	9.58000	105.69384			574,800,000,000.00	60,000,000	30,000,000
Total NBK21A SPOT									574,800,000,000.00	60,000,000	30,000,000
Total For NBK21A									574,800,000,000.00	60,000,000	30,000,000
NBK22/On 19/11/2022 Spot Bond			8.83000	105.16032	8.83000	105.13563			1,730,680,000,000.00	196,000,000	49,000,000
Total NBK22A SPOT									1,730,680,000,000.00	196,000,000	49,000,000
Total For NBK22A									1,730,680,000,000.00	196,000,000	49,000,000
NBK23/On 19/11/2025 Spot Bond			9.09000	109.29963	9.09000	109.27323			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	101.68379			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			9.17000	111.91609	9.17000	111.88882			18,340,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									18,340,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									18,340,000,000,000.00	2,000,000,000	1,000,000,000
NBK24I/On 11/02/2022 Spot Bond					0.00000	101.59086			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			8.39000	8.39000	8.39000	111.33262			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	104.33672			0.00	60,000,000	30,000,000
Total NBK25B SPOT									0.00	60,000,000	30,000,000
Total For NBK25B									0.00	60,000,000	30,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	16.52767	100.00000	16.49129			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	102.97767			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 NBK26B SPOT									0.00	20,000,000	10,000,000
Total For NBK26B									0.00	20,000,000	10,000,000
NBK27/On 10/05/2026 Spot Bond			9.38000	110.85269	9.38000	110.82508		532,784,000,000.00	56,800,000	14,200,000	
Total NBK27A SPOT								532,784,000,000.00	56,800,000	14,200,000	
Total For NBK27A								532,784,000,000.00	56,800,000	14,200,000	
NBK28/On 02/08/2023 Spot Bond			8.80000	108.64940	8.80000	108.62355		0.00	0	0	
Total NBK28A SPOT								0.00	0	0	
Total For NBK28A								0.00	0	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.99455		0.00	0	0	
Total NBK28B SPOT								0.00	0	0	
Total For NBK28B								0.00	0	0	
NBK29/On 31/07/2026 Spot Bond			9.02000	112.48053	9.02000	112.45313		898,392,000,000.00	99,600,000	24,900,000	
Total NBK29A SPOT								898,392,000,000.00	99,600,000	24,900,000	
Total For NBK29A								898,392,000,000.00	99,600,000	24,900,000	
NBK30/On 20/02/2024 Spot Bond			8.07500	109.68949	8.07500	109.66550		2,073,660,000,000.00	256,800,000	64,200,000	
Total NBK30A SPOT								2,073,660,000,000.00	256,800,000	64,200,000	
Total For NBK30A								2,073,660,000,000.00	256,800,000	64,200,000	
NBK30I On 18/02/2021 Spot Bond					0.00000	102.50496		0.00	0	0	
Total NBK30B SPOT								0.00	0	0	
Total For NBK30B								0.00	0	0	
NBK31/On 09/11/2023 Spot Bond			8.06000	106.62521	8.06000	106.60232		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	101.57309		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	102.88299		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	103.50269		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	104.55680		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	101.82644		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	103.25111				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			7.09500	104.63733	7.09500	104.61720				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	92.51480	100.00000	92.29348				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			10.59500	10.59500	10.59500	58.76254				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	102.03630				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	101.60949				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	102.43041				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	103.37362				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.68907				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	101.83470				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	102.74734				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	103.40777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.60014				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	101.64780				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	102.06693				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	101.34156				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	101.40962				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.78856				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	101.42176				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.88859				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	100.70194				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.76500	106.77045	9.76500	106.74280				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0

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	100.69817				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.80000	105.95837	9.80000	105.93082				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.70194				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.70785				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.71539				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.66623				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED07U SPOT									0.00	0	0
Total For NED07U									0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED08U SPOT									0.00	0	0
Total For NED08U									0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED09U SPOT									0.00	0	0
Total For NED09U									0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED10U SPOT									0.00	0	0
Total For NED10U									0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED11U SPOT									0.00	0	0
Total For NED11U									0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.02256			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	100.05057			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	102.37676			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			8.38500	103.14560	8.38500	103.12258		50,813,100,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT								50,813,100,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20								50,813,100,000,000.00	6,060,000,000	3,030,000,000	
NEDT1.On 21/05/2021 Spot Bond					0.00000	106.35906			0.00	120,000,000	60,000,000
Total NEDT1A SPOT									0.00	120,000,000	60,000,000
Total For NEDT1A									0.00	120,000,000	60,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.16984			0.00	0	32,344,600
Total NEDT1B SPOT									0.00	0	32,344,600
Total For NEDT1B									0.00	0	32,344,600
NET52 On 23/01/2020 Spot Bond					0.00000	99.95430			0.00	0	0
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL01 On 22/09/2021 Spot Bond					0.00000	104.87609			0.00	560,000,000	530,000,000
Total NGL01 SPOT									0.00	560,000,000	530,000,000
Total For NGL01									0.00	560,000,000	530,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.50343			0.00	156,800,000	109,200,000
Total NGL02 SPOT									0.00	156,800,000	109,200,000
Total For NGL02									0.00	156,800,000	109,200,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.56636			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.37436			0.00	0	0
Total NGL04 SPOT									0.00	0	0
Total For NGL04									0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	103.66508			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	101.48449			0.00	0	0
Total NGL06 SPOT									0.00	0	0
Total For NGL06									0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.23597			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	105.24776			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1/ On 20/10/2023 Spot Bond					0.00000	99.87787			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	101.08850			0.00	500,000,000	500,000,000
Total NGT103 SPOT									0.00	500,000,000	500,000,000
Total For NGT103									0.00	500,000,000	500,000,000
NGT10: On 15/01/2025 Spot Bond					0.00000	100.75108			0.00	0	0
Total NGT104 SPOT									0.00	0	0
Total For NGT104									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM00 On 12/05/2021 Spot Bond			13.50000	102.44335	13.50000	102.40699			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.05320			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	100.05546			0.00	0	0
Total NHM007 SPOT									0.00	0	0
Total For NHM007									0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	99.80236			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	99.77360			0.00	0	0
Total NHM009 SPOT									0.00	0	0
Total For NHM009									0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	101.46034			0.00	0	0
Total NHM010 SPOT									0.00	0	0
Total For NHM010									0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	101.66164			0.00	0	0
Total NHM011 SPOT									0.00	0	0
Total For NHM011									0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	101.04655			0.00	0	0
Total NHM012 SPOT									0.00	0	0
Total For NHM012									0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.35000	4.35000	4.35000	208.07454			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			3.86000	3.86000	3.86000	180.43172			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			3.74500	3.74500	3.74500	132.40085			0.00	0	0
Total NI25 SPOT									0.00	0	0
Total For NI25									0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.06000	4.06000	4.06000	95.44863		162,400,000,000.00		40,000,000	20,000,000
Total NI29 SPOT								162,400,000,000.00		40,000,000	20,000,000
Total For NI29								162,400,000,000.00		40,000,000	20,000,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.53000	4.53000	4.53000	104.24445			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			3.85000	3.85000	3.85000	131.69344			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			4.24000	4.24000	4.24000	129.10335			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			4.33000	4.33000	4.33000	174.13362			0.00	0	0
Total NILB14 SPOT												0.00	0	0
Total For NILB14												0.00	0	0
NILB15	On	31/03/2028	Spot Bond			4.71000	169.28165	4.71000	169.22581			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			4.24500	108.53757	4.24500	108.50299			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			7.13500	102.00305	7.13500	106.65287			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	106.01628			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	101.40695			0.00	0	0
Total NN03 SPOT												0.00	0	0
Total For NN03												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN04 On 22/02/2024 Spot Bond					0.00000	101.44918				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	100.89352				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	100.92267				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	101.48336				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01 On 21/08/2019 Spot Bond					0.00000	106.42872				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.77000	8.77000	8.77000	102.95172				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.51713				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	101.42454				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	101.42615				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.37187				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			7.96500	7.96500	7.96500	103.80252				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.42154				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	101.48803				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.44928				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.16500	8.16500	8.16500	103.83093				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	101.48808				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	101.64270				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			7.88500	115.04534	7.88500	115.02117				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.03000	183.47165	4.03000	183.41446				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			10.12000	114.30905	10.12000	114.27822			124,273,600,000,000.00	12,280,000,000	7,140,000,000	
Total NRA028 SPOT									124,273,600,000,000.00	12,280,000,000	7,140,000,000	
Total For NRA028									124,273,600,000,000.00	12,280,000,000	7,140,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.69895	100.00000	13.66863				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.25677			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	100.30905			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.78823			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	102.05956			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	102.37916			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.40732			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.95522			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	101.05273			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	101.46316			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	101.77273			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML03 On 27/11/2019 Spot Bond			7.36000	101.93486	7.36000	101.91483			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	101.27845			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			7.83000	7.83000	7.83000	104.42649		23,490,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								23,490,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								23,490,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			9.04000	106.37162	9.04000	106.34607		27,120,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								27,120,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								27,120,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			9.97000	107.79017	9.97000	107.76168		19,940,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								19,940,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								19,940,000,000,000.00	2,000,000,000	1,000,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	101.86247		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			9.19000	108.32833	9.19000	108.30189		19,778,769,464,000.00	2,152,205,600	1,038,051,400	
Total OML09 SPOT								19,778,769,464,000.00	2,152,205,600	1,038,051,400	
Total For OML09								19,778,769,464,000.00	2,152,205,600	1,038,051,400	
OML10 On 14/09/2025 Spot Bond			10.07000	109.65486	10.07000	109.62558		18,528,800,000,000.00	1,840,000,000	920,000,000	
Total OML10 SPOT								18,528,800,000,000.00	1,840,000,000	920,000,000	
Total For OML10								18,528,800,000,000.00	1,840,000,000	920,000,000	
OML11 On 11/06/2024 Spot Bond					0.00000	100.88810		0.00	0	0	
Total OML11 SPOT								0.00	0	0	
Total For OML11								0.00	0	0	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAJ1U SPOT								0.00	0	0	
Total For PBAJ1U								0.00	0	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAV1U SPOT								0.00	0	0	
Total For PBAV1U								0.00	0	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBBJ1U SPOT								0.00	0	0	
Total For PBBJ1U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM12 On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400				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	100.89162				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	101.73266				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	101.15568				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	101.23099				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	101.20334				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	101.27237				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM52 On 28/11/2019 Spot Bond					0.00000	101.15280				0.00	0	0
Total PMM52 SPOT										0.00	0	0
Total For PMM52										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	101.45473				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	101.34619				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	101.41028				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2A On 20/02/2022 Spot Bond					0.00000	101.46633			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.57837			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.59437			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.61037			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			8.01500	114.49363	8.02000	114.43908			861,457,672,785,000.00	1,099,994,719,000	1,718,479,865,200
Total R186 SPOT									1,457,672,785,000.00	099,994,719,000	718,479,865,200
Total For R186									1,457,672,785,000.00	099,994,719,000	718,479,865,200
R197 On 07/12/2023 Spot Bond			2.83000	301.88184	2.83000	301.79747			64,461,174,000,000.00	22,777,800,000	35,190,200,000
Total R197 SPOT									14,461,174,000,000.00	22,777,800,000	35,190,200,000
Total For R197									14,461,174,000,000.00	22,777,800,000	35,190,200,000
R202 On 07/12/2033 Spot Bond			3.35000	232.62058	3.35000	232.55231			832,314,160,470,000.00	248,451,988,200	297,689,275,200
Total R202 SPOT									12,314,160,470,000.00	248,451,988,200	297,689,275,200
Total For R202									12,314,160,470,000.00	248,451,988,200	297,689,275,200
R2023 On 28/02/2023 Spot Bond			7.09500	105.01495	7.09000	105.01098			293,685,399,910,500.00	2,155,558,195,900	1,358,423,642,500
Total R2023 SPOT									13,685,399,910,500.00	155,558,195,900	358,423,642,500
Total For R2023									13,685,399,910,500.00	155,558,195,900	358,423,642,500
R2030 On 31/01/2030 Spot Bond			8.68000	99.09651	8.68000	99.07325			834,164,652,496,000.00	2,515,456,757,200	1,326,203,578,500
Total R2030 SPOT									14,164,652,496,000.00	515,456,757,200	326,203,578,500
Total For R2030									14,164,652,496,000.00	515,456,757,200	326,203,578,500
R2032 On 31/03/2032 Spot Bond			9.03000	96.63355	9.03000	96.61023			124,659,676,776,000.00	1,010,482,799,200	769,572,626,000
Total R2032 SPOT									14,659,676,776,000.00	010,482,799,200	769,572,626,000
Total For R2032									14,659,676,776,000.00	010,482,799,200	769,572,626,000
R2035 On 28/02/2035 Spot Bond			9.36500	99.40296	9.36500	99.37824			909,363,202,142,000.00	1,058,127,410,800	524,826,839,600
Total R2035 SPOT									19,363,202,142,000.00	058,127,410,800	524,826,839,600
Total For R2035									19,363,202,142,000.00	058,127,410,800	524,826,839,600
R2037 On 31/01/2037 Spot Bond			9.49000	95.58297	9.49000	95.55849			618,578,256,248,000.00	1,013,548,815,200	758,707,457,600
Total R2037 SPOT									18,578,256,248,000.00	013,548,815,200	758,707,457,600
Total For R2037									18,578,256,248,000.00	013,548,815,200	758,707,457,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 31/01/2040 Spot Bond			9.63500	98.55901	9.63500	98.53340			714,126,087,393,000.00	1,112,000,631,800	744,166,678,400
Total R2040 SPOT									14,126,087,393,000.00	112,000,631,800	744,166,678,400
Total For R2040									14,126,087,393,000.00	112,000,631,800	744,166,678,400
R2044 On 31/01/2044 Spot Bond			9.70500	95.20043	9.70500	95.17552			186,288,517,096,000.00	1,461,750,491,200	886,144,430,600
Total R2044 SPOT									16,288,517,096,000.00	461,750,491,200	386,144,430,600
Total For R2044									16,288,517,096,000.00	461,750,491,200	386,144,430,600
R2048 On 28/02/2048 Spot Bond			9.68500	94.32447	9.68500	94.30022			677,643,219,816,000.00	2,341,522,273,600	1,885,900,987,000
Total R2048 SPOT									17,643,219,816,000.00	341,522,273,600	385,900,987,000
Total For R2048									17,643,219,816,000.00	341,522,273,600	385,900,987,000
R207 On 15/01/2020 Spot Bond			6.22500	100.53860	6.22500	100.52197			35,470,050,000,000.00	5,698,000,000	75,799,992,700
Total R207 SPOT									15,470,050,000,000.00	5,698,000,000	75,799,992,700
Total For R207									15,470,050,000,000.00	5,698,000,000	75,799,992,700
R208 On 31/03/2021 Spot Bond			6.22500	102.85067	6.22500	102.83344			742,864,677,180,000.00	1,083,191,112,800	554,128,623,600
Total R208 SPOT									12,864,677,180,000.00	083,191,112,800	554,128,623,600
Total For R208									12,864,677,180,000.00	083,191,112,800	554,128,623,600
R209 On 31/03/2036 Spot Bond			9.36500	75.81312	9.37000	75.76051			592,453,837,015,000.00	1,771,751,611,000	1,338,916,605,500
Total R209 SPOT									12,453,837,015,000.00	771,751,611,000	338,916,605,500
Total For R209									12,453,837,015,000.00	771,751,611,000	338,916,605,500
R210 On 31/03/2028 Spot Bond			3.15000	190.50251	3.15000	190.44763			6,293,700,000,000.00	1,998,000,000	60,453,100,000
Total R210 SPOT									6,293,700,000,000.00	1,998,000,000	60,453,100,000
Total For R210									6,293,700,000,000.00	1,998,000,000	60,453,100,000
R212 On 31/01/2022 Spot Bond			2.49000	162.08177	2.50000	161.99885			375,960,554,000,000.00	552,594,600,000	289,685,349,000
Total R212 SPOT									15,960,554,000,000.00	552,594,600,000	289,685,349,000
Total For R212									15,960,554,000,000.00	552,594,600,000	289,685,349,000
R213 On 28/02/2031 Spot Bond			8.89500	89.11588	8.89000	89.12728			553,611,423,163,000.00	1,298,888,299,400	744,025,630,700
Total R213 SPOT									13,611,423,163,000.00	298,888,299,400	744,025,630,700
Total For R213									13,611,423,163,000.00	298,888,299,400	744,025,630,700
R214 On 28/02/2041 Spot Bond			9.66500	73.98621	9.66500	73.96724			606,609,084,505,000.00	2,235,551,897,000	1,136,589,103,500
Total R214 SPOT									16,609,084,505,000.00	235,551,897,000	136,589,103,500
Total For R214									16,609,084,505,000.00	235,551,897,000	136,589,103,500
RCG01 On 24/10/2019 Spot Bond					0.00000	100.07470			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF18U SPOT									0.00	0	0
Total For RDF18U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.78032			0.00	0	10,000,000
Total RDFB05 SPOT									0.00	0	10,000,000
Total For RDFB05									0.00	0	10,000,000
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.57923			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	101.66499			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	101.12495			0.00	0	8,300,000,000
Total RDFB09 SPOT									0.00	0	8,300,000,000
Total For RDFB09									0.00	0	8,300,000,000
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.81003			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.92174			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.27039			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	101.28575			0.00	1,000,000,000	1,000,000,000
Total RDFB13 SPOT									0.00	1,000,000,000	1,000,000,000
Total For RDFB13									0.00	1,000,000,000	1,000,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.86726			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	101.04505			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0

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 11/02/2022 Spot Bond					0.00000	101.63826			0.00	0	1,000,000,000
Total RDFB16 SPOT									0.00	0	1,000,000,000
Total For RDFB16									0.00	0	1,000,000,000
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.59078			0.00	0	4,600,000,000
Total RDFB17 SPOT									0.00	0	4,600,000,000
Total For RDFB17									0.00	0	4,600,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.62671			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.55877			0.00	0	0
Total RDFB19 SPOT									0.00	0	0
Total For RDFB19									0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.57425			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.59036			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.41275			0.00	0	0
Total RDFB22 SPOT									0.00	0	0
Total For RDFB22									0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.13052			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	101.44501			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	99.76699			0.00	0	0
Total RDFC47 SPOT									0.00	0	0
Total For RDFC47									0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.99946			0.00	0	0
Total RDFC48 SPOT									0.00	0	0
Total For RDFC48									0.00	0	0
REB16 On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total REB16U SPOT									0.00	0	0
Total For REB16U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REBC1 On 21/11/2019 Spot Bond					0.00000	101.37966				0.00	0	0
Total REBC15 SPOT										0.00	0	0
Total For REBC15										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	100.19620				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	100.43065				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	100.48250				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	100.95827				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.81248				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	101.43969				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	105.98701				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	107.46613				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	100.03773				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	100.34584				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	102.48966				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.36094				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	102.03458				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	99.90836				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.82230				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	100.01397				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	101.19537				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45I 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
RMBI0€ 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			7.28500	106.75595	7.28500	106.73508			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			8.74000	103.75643	8.74000	103.73218			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			10.49000	99.62818	10.49000	99.60035		310,504,000,000.00		29,600,000	7,400,000
Total RW28 SPOT								310,504,000,000.00		29,600,000	7,400,000
Total For RW28								310,504,000,000.00		29,600,000	7,400,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400			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	102.05536			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	100.87262			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	99.85544			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	101.94848			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	103.04686			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	103.21797			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			9.29000	107.19355	9.29000	107.16710		38,274,800,000,000.00		4,120,000,000	2,060,000,000
Total SBK23 SPOT								38,274,800,000,000.00		4,120,000,000	2,060,000,000
Total For SBK23								38,274,800,000,000.00		4,120,000,000	2,060,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.09828			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.37028			0.00	20,000,000	510,000,000
Total SBK25 SPOT									0.00	20,000,000	510,000,000
Total For SBK25									0.00	20,000,000	510,000,000
SBK26 On 25/04/2021 Spot Bond			8.63500	108.62407	8.63500	108.59898			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.87236			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.79814			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.48500	105.47025	7.48500	105.44907		703,590,000,000.00		94,000,000	47,000,000
Total SBS19 SPOT								703,590,000,000.00		94,000,000	47,000,000
Total For SBS19								703,590,000,000.00		94,000,000	47,000,000
SBS20 On 15/05/2026 Spot Bond			8.70000	108.58933	8.70000	108.56420		1,636,992,000,000.00		188,160,000	47,040,000
Total SBS20 SPOT								1,636,992,000,000.00		188,160,000	47,040,000
Total For SBS20								1,636,992,000,000.00		188,160,000	47,040,000
SBS21 On 15/05/2026 Spot Bond					0.00000	105.74183			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.09000	111.84665	8.09000	111.82215			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.81000	98.11890	8.81000	98.09591		180,428,800,000.00		20,480,000	5,120,000
Total SBS3 SPOT								180,428,800,000.00		20,480,000	5,120,000
Total For SBS3								180,428,800,000.00		20,480,000	5,120,000
SBS31 On 12/06/2027 Spot Bond			8.94500	105.65827	8.94500	105.63302		6,197,096,000,000.00		692,800,000	173,200,000
Total SBS31 SPOT								6,197,096,000,000.00		692,800,000	173,200,000
Total For SBS31								6,197,096,000,000.00		692,800,000	173,200,000
SBS33 On 19/09/2019 Spot Bond					0.00000	100.82122			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			8.87000	108.33617	8.87000	108.31062			62,090,000,000,000.00	7,000,000,000	3,500,000,000
Total SBS34 SPOT									2,090,000,000,000.00	7,000,000,000	3,500,000,000
Total For SBS34									2,090,000,000,000.00	7,000,000,000	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.19729			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			7.46000	104.02505	7.46000	104.00401			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			8.45500	107.04747	8.45500	107.02299			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.40000	106.62492	9.40000	106.59787			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			7.73000	103.29748	7.73000	103.27619			8,966,800,000,000.00	1,160,000,000	580,000,000
Total SBS4 SPOT									8,966,800,000,000.00	1,160,000,000	580,000,000
Total For SBS4									8,966,800,000,000.00	1,160,000,000	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.13275			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			7.95000	107.63720	7.95000	107.61440			1,688,580,000,000.00	212,400,000	53,100,000
Total SBS41 SPOT									1,688,580,000,000.00	212,400,000	53,100,000
Total For SBS41									1,688,580,000,000.00	212,400,000	53,100,000
SBS42 On 12/11/2025 Spot Bond			8.56000	111.92715	8.56000	111.90166			322,540,800,000.00	37,680,000	9,420,000
Total SBS42 SPOT									322,540,800,000.00	37,680,000	9,420,000
Total For SBS42									322,540,800,000.00	37,680,000	9,420,000
SBS43 On 12/11/2027 Spot Bond			8.95500	112.74606	8.95500	112.71923			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	102.45440			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			7.96000	112.74542	7.96000	112.72112			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS47 On 15/02/2023 Spot Bond					0.00000	103.59175				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	102.04133				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	103.00843				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.27000	107.06723	8.27000	107.04327				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			9.06000	9.06000	9.06000	107.14112				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	101.83675				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	104.48866				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.24959				0.00	1,500,000,000	1,500,000,000
Total SBS54 SPOT										0.00	1,500,000,000	1,500,000,000
Total For SBS54										0.00	1,500,000,000	1,500,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.82215				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			7.84500	103.70723	7.84500	103.68542				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	102.56831				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.18369				0.00	406,000,000	101,500,000
Total SBS58 SPOT										0.00	406,000,000	101,500,000
Total For SBS58										0.00	406,000,000	101,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS59 On 09/10/2020 Spot Bond					0.00000	100.20598			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.78866			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	101.85298			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	101.87439			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.92617			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	101.50844			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.50287			0.00	0	0
Total SBS66 SPOT									0.00	0	0
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	100.52884			0.00	0	0
Total SBS67 SPOT									0.00	0	0
Total For SBS67									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.73000	291.49084	3.73000	291.40233			74,600,000,000.00	20,000,000	30,000,000
Total SBSI11 SPOT									74,600,000,000.00	20,000,000	30,000,000
Total For SBSI11									74,600,000,000.00	20,000,000	30,000,000
SBSI14 On 07/12/2033 Spot Bond			4.45000	4.45000	4.45000	205.80233			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	106.74455			0.00	0	482,056,600
Total SBT101 SPOT									0.00	0	482,056,600
Total For SBT101									0.00	0	482,056,600
SBT102 On 30/09/2022 Spot Bond					0.00000	105.15954			0.00	20,000,000	172,564,000
Total SBT102 SPOT									0.00	20,000,000	172,564,000
Total For SBT102									0.00	20,000,000	172,564,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT103 On 31/03/2024 Spot Bond					0.00000	102.09149			0.00	0	77,000,000
Total SBT103 SPOT									0.00	0	77,000,000
Total For SBT103									0.00	0	77,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	104.17806			0.00	2,296,000,000	1,148,000,000
Total SBT201 SPOT									0.00	2,296,000,000	1,148,000,000
Total For SBT201									0.00	2,296,000,000	1,148,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.26349			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.14000	105.72777	9.14000	105.70197		319,232,780,000,000.00	0.00	34,927,000,000	9,000,000,000
Total SBT203 SPOT								19,232,780,000,000.00	0.00	34,927,000,000	9,000,000,000
Total For SBT203								19,232,780,000,000.00	0.00	34,927,000,000	9,000,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	100.04861			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	100.27546			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.27560			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	97.62733			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	108.20200	10.00000	108.17400			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	103.21457			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	101.57473			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.61803				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.53446				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	101.57803				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.64438				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	101.66152				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.66492				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.67372				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	101.78534				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	101.82147				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.73968				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.77805				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	101.59844				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT03 On 12/04/2023 Spot Bond			8.86000	112.19900	8.86000	112.17243			31,931,440,000,000.00	3,604,000,000	1,676,000,000
Total SNT03 SPOT									1,931,440,000,000.00	3,604,000,000	1,676,000,000
Total For SNT03									1,931,440,000,000.00	3,604,000,000	1,676,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.83008			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	101.89981			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.75938			0.00	0	100,000,000
Total SPDA11 SPOT									0.00	0	100,000,000
Total For SPDA11									0.00	0	100,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	102.29278			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	101.43372			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	101.45235			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	101.43438			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	101.46486			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG002 On 09/09/2019 Spot Bond					0.00000	100.98671			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	102.23027			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	100.52840			0.00	0	0
Total SPG004 SPOT									0.00	0	0
Total For SPG004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPG00! On 15/03/2024 Spot Bond					0.00000	100.73618				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00! On 18/06/2022 Spot Bond					0.00000	100.71309				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00` On 18/06/2024 Spot Bond					0.00000	100.72932				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
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			7.53000	102.42767	7.53000	102.40698				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			7.75500	100.44142	7.75500	100.42054				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			7.75500	100.44142	7.75500	100.42054				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 31/01/2025 Spot Bond			4.40500	4.40500	4.40500	128.02508			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			9.52000	105.92051	9.52000	105.89359		190,400,000,000.00		20,000,000	10,000,000
Total SSN017 SPOT								190,400,000,000.00		20,000,000	10,000,000
Total For SSN017								190,400,000,000.00		20,000,000	10,000,000
SSN02: On 28/02/2031 Spot Bond			10.76000	78.06366	10.76000	78.04143		430,400,000,000.00		40,000,000	20,000,000
Total SSN021 SPOT								430,400,000,000.00		40,000,000	20,000,000
Total For SSN021								430,400,000,000.00		40,000,000	20,000,000
SSN02: On 25/09/2019 Spot Bond					0.00000	100.57810		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	101.16792		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	100.74105		0.00		0	0
Total SSN033 SPOT								0.00		0	0
Total For SSN033								0.00		0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.14327		0.00		0	0
Total SSN034 SPOT								0.00		0	0
Total For SSN034								0.00		0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.57315		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	101.20796		0.00		0	0
Total SSN037 SPOT								0.00		0	0
Total For SSN037								0.00		0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	99.79404		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	100.01479		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			8.49000	107.13283	8.49000	107.10850		0.00		0	0
Total SSN041 SPOT								0.00		0	0
Total For SSN041								0.00		0	0

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 31/01/2038 Spot Bond			4.42000	105.89775	4.42000	105.86351			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	100.15245			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	102.07611			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.19865			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			3.86000	3.86000	3.86000	289.93638			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	100.49569			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	100.00895			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			6.23700	104.48931	6.23700	104.47178			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	99.81544			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.86866			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

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 05/10/2022 Spot Bond					0.00000	100.29197				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			4.37000	4.37000	4.37000	173.60938				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			3.79000	3.79000	3.79000	132.09714				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06(On 31/01/2038 Spot Bond			4.76000	4.76000	4.76000	100.95599				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			4.05000	4.05000	4.05000	95.53059				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			4.33000	4.33000	4.33000	174.13362				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	101.28351				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	101.26831				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	101.23091				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.75160				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	100.74025				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0

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 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
SSN07: On 19/06/2023 Spot Bond					0.00000	100.72469				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	100.01591				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	106.64400				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	103.64124				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	101.32962				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.93712				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	101.82532				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.22500	4.22500	4.22500	210.95781				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	400,000,000
Total SSN086 SPOT										0.00	0	400,000,000
Total For SSN086										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN087 On 10/10/2019 Spot Bond					0.00000	102.19916				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			9.04000	102.49432	9.04000	102.46956				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.49952				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			7.73500	103.78917	7.73500	103.76734				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	101.46926				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			7.63500	107.12351	7.63500	107.10135				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	101.45001				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			7.73500	106.84620	7.73500	106.82381				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	101.33134				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			7.68500	106.08059	7.68500	106.05849				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	101.44005				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	101.40312				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A11 On 21/11/2021 Spot Bond					0.00000	101.43445				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	102.69455	8.55000	102.67118				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.30068				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	100.23866				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	99.99175				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	99.75020				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.93777				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	100.66415				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.42681				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	100.90495				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.82062				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.12235				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS153 On 06/07/2021 Spot Bond					0.00000	100.18949				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.53540				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	101.02138				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	101.04204				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	101.45135				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.65044				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	100.63778				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	99.85685				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	101.17887				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	101.19998				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										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	101.40318				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0

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			7.68500	7.68500	7.68500	103.84163				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.43470				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			7.59500	103.55889	7.59500	103.53750				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.43470				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			7.70500	103.43445	7.70500	103.41278				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	101.50559				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	101.50559				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	101.50559				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	101.50559				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	101.70555				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	101.70555				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	101.63155				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond					0.00000	101.62997			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	102.14229			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	102.14136			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.14781			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	102.13287			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	101.59022			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			7.83500	105.32160	7.83500	105.29924			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	102.07701			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			7.72500	105.88093	7.72500	105.85876			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	101.50547			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	101.50705			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	101.55270			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond					0.00000	101.50468				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	101.50075				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	101.61564				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.62823				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	101.63138				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	101.64510				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	101.70215				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	102.13403				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	102.13403				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	102.18107				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	102.13473				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	102.16539				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14A2 On 21/11/2019 Spot Bond					0.00000	101.69845				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.45649				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			7.48500	107.11315	7.48500	107.09176				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A6 On 21/11/2019 Spot Bond					0.00000	101.53824				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	102.52800				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			7.64500	105.07044	7.64500	105.04902				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.55247				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.92675				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	101.48639				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.63109				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	102.86099				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	101.58077				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14D On 21/11/2021 Spot Bond					0.00000	102.10201				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.06909				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	103.03946				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.38717				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	101.41878				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	101.52239				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	101.61941				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	101.23547				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	101.36513				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	101.38098				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	101.45342				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	101.44082				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15B: On 21/11/2022 Spot Bond					0.00000	102.15353				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	101.52740				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	102.08151				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.48962				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	101.98465				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	101.90618				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	101.82453				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	100.00000				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	100.00000				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	100.00000				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	100.00000				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			7.47500	7.47500	7.47500	101.47512				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TL20/R: On 22/02/2020 Spot Bond			100.00000	70.06685	100.00000	69.93392				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400				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	101.04850				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.05551				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			8.28000	105.38185	8.28000	105.35862				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.79000	106.70813	8.79000	106.68319				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	102.38678				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	100.12333				0.00	0	5,000,000,000
Total TL27 SPOT										0.00	0	5,000,000,000
Total For TL27										0.00	0	5,000,000,000
TL28 On 24/04/2025 Spot Bond			9.10000	102.94867	9.10000	102.92365				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	99.86110				0.00	0	2,500,000,000
Total TL29 SPOT										0.00	0	2,500,000,000
Total For TL29										0.00	0	2,500,000,000
TL30 On 10/06/2024 Spot Bond					0.00000	100.91256				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.93413				0.00	0	0
Total TL31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL31									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	102.48854			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	100.46632			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			7.68500	106.59202	7.68500	106.57019		737,843,008,759,000.00	96,010,801,400	36,142,004,200	
Total TN20 SPOT								737,843,008,759,000.00	96,010,801,400	36,142,004,200	
Total For TN20								737,843,008,759,000.00	96,010,801,400	36,142,004,200	
TN20/R On 17/09/2020 Spot Bond			100.00000	48.65071	100.00000	48.54363		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	31.73210	100.00000	31.66225		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			8.54000	110.13610	8.54000	110.11107		284,552,800,000,000.00	33,320,000,000	18,124,555,000	
Total TN23 SPOT								284,552,800,000,000.00	33,320,000,000	18,124,555,000	
Total For TN23								284,552,800,000,000.00	33,320,000,000	18,124,555,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.44411	100.00000	15.41012		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			9.52000	103.82991	9.52000	103.80324		702,410,365,328,000.00	73,782,601,400	24,341,452,400	
Total TN25 SPOT								702,410,365,328,000.00	73,782,601,400	24,341,452,400	
Total For TN25								702,410,365,328,000.00	73,782,601,400	24,341,452,400	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.94472	100.00000	13.91351		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.70000	97.07460	9.70000	97.04962		31,074,920,000,000.00	3,203,600,000	800,900,000	
Total TN27 SPOT								31,074,920,000,000.00	3,203,600,000	800,900,000	

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 TN27										1,074,920,000,000.00	3,203,600,000	800,900,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.40021	100.00000	10.37731				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			10.38000	103.64946	10.38000	103.62080				248,144,280,000,000.00	23,906,000,000	11,916,500,000
Total TN30 SPOT										18,144,280,000,000.00	23,906,000,000	11,916,500,000
Total For TN30										18,144,280,000,000.00	23,906,000,000	11,916,500,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.16567	8.00000	121.13970				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			11.56500	96.53019	11.56500	96.50054				196,605,000,000,000.00	17,000,000,000	10,000,000,000
Total TN40 SPOT										16,605,000,000,000.00	17,000,000,000	10,000,000,000
Total For TN40										16,605,000,000,000.00	17,000,000,000	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.93171	10.75000	102.90226				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.20200	10.00000	108.17400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			7.79500	103.44655	7.79500	103.42506				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			7.98500	103.10747	7.98500	103.08542				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2Ai On 14/12/2020 Spot Bond			7.78500	7.78500	7.78500	103.37953				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.90213				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	100.92503				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.02113				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.05769				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	101.29476				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	101.29476				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.56515				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	101.60417				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.19000	103.99845	8.19000	103.97577				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	101.55632				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.59003				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.85859				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.82151				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	100.00742				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	100.01227				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.01436				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			8.49000	102.88615	8.49000	105.51619				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	100.02285				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	94.58549				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	98.25224				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	94.37866				0.00	0	0
Total TSP230 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP230										0.00	0	0
TSP231 On 07/11/2019 Spot Bond					0.00000	97.66763				0.00	0	0
Total TSP231 SPOT										0.00	0	0
Total For TSP231										0.00	0	0
TSP232 On 07/05/2020 Spot Bond					0.00000	93.78002				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP233 On 09/07/2020 Spot Bond					0.00000	92.73645				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TTO01U 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	102.04047				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	102.42397				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.58547				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	102.96121				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
TWC30 On 25/07/2019 Spot Bond					0.00000	101.77638				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	101.65099				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	101.33576				0.00	0	0
Total TWC302 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC302									0.00	0	0
TWC30 On 28/08/2019 Spot Bond					0.00000	101.03904			0.00	0	0
Total TWC303 SPOT									0.00	0	0
Total For TWC303									0.00	0	0
TWC30 On 23/08/2019 Spot Bond					0.00000	101.14792			0.00	0	0
Total TWC304 SPOT									0.00	0	0
Total For TWC304									0.00	0	0
TWC30 On 04/09/2019 Spot Bond					0.00000	100.89039			0.00	0	0
Total TWC305 SPOT									0.00	0	0
Total For TWC305									0.00	0	0
TWC30 On 04/10/2019 Spot Bond					0.00000	100.26588			0.00	0	0
Total TWC306 SPOT									0.00	0	0
Total For TWC306									0.00	0	0
TWC30 On 09/10/2019 Spot Bond					0.00000	100.16344			0.00	0	0
Total TWC307 SPOT									0.00	0	0
Total For TWC307									0.00	0	0
TWC30 On 16/10/2019 Spot Bond					0.00000	100.06122			0.00	0	0
Total TWC308 SPOT									0.00	0	0
Total For TWC308									0.00	0	0
UG21 On 02/03/2021 Spot Bond			7.96500	108.10871	7.96500	108.08578			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			9.92000	110.67475	9.92000	110.64565		1,932,416,000,000.00	194,800,000	48,700,000	
Total UG26 SPOT								1,932,416,000,000.00	194,800,000	48,700,000	
Total For UG26								1,932,416,000,000.00	194,800,000	48,700,000	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA4U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9I 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
VCJB1I 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
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
VCPB1I 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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	100.91999				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	100.69737				0.00	0	0
Total VKE09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.24600				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	99.90872				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	102.00303				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	101.59345				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	101.27046				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VR849U										0.00	0	0
VR850L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR850U SPOT										0.00	0	0
Total For VR850U										0.00	0	0
VR851L On 09/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR851U SPOT										0.00	0	0
Total For VR851U										0.00	0	0
VR852L On 04/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR852U SPOT										0.00	0	0
Total For VR852U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.55135				0.00	0	1,530,000,000
Total WHL01 SPOT										0.00	0	1,530,000,000
Total For WHL01										0.00	0	1,530,000,000
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	100.47500				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	101.30501				0.00	0	1,000,000,000
Total WHL03 SPOT										0.00	0	1,000,000,000
Total For WHL03										0.00	0	1,000,000,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.72500	103.12455	6.72500	103.10601			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			7.03000	104.63327	7.03000	104.61362			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	30.25041	100.00000	30.18382			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			6.13500	98.78787	6.13500	98.77147			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									2.14e+017	318,488,368,704	329,765,136,519
Total for SPOT :									2.14e+017	318,488,368,704	329,765,136,519
Total Futures									2.14e+017	318,488,373,082	329,766,002,492
Total Options									53 615 395.78	39,082	135,444
Grand Total:									2.14e+017	318,488,412,164	329,766,137,936