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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2019

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			10.87628	78.84182	10.86010	78.93658			0.00	0	0
ES33 On 07/11/2019 Bond Future			11.00453	76.55712	10.98776	76.65343			0.00	0	350
ES33 On 06/02/2020 Bond Future			11.12803	77.93499	11.11066	78.03289			0.00	0	0
ES33 On 07/05/2020 Bond Future			11.24480	75.59414	11.22675	75.69410			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			11.23128	80.07636	11.21510	80.18351			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.35937	77.34276	11.34259	77.45170			0.00	0	4,919
ES42 On 06/02/2020 Bond Future			11.47801	78.73472	11.46064	78.84550			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.59526	75.93837	11.57721	76.05145			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			135.65608	135.65608	136.25970	136.25970			0.00	0	597
I2025 On 07/11/2019 Bond Future			138.28673	138.28673	138.90151	138.90151			0.00	0	1,451
I2025 On 06/02/2020 Bond Future			139.33488	139.33488	139.96064	139.96064			0.00	0	0
I2025 On 07/05/2020 Bond Future			141.96517	141.96517	142.60311	142.60311			0.00	0	0

Contract 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	2,048
Total For I2025											0.00	0	2,048
I2029	On	01/08/2019	Bond Future	102.19902	102.19902	102.69001	102.69001				0.00	0	454
I2029	On	07/11/2019	Bond Future	103.08676	103.08676	103.58702	103.58702				0.00	0	4,260
I2029	On	06/02/2020	Bond Future	104.96688	104.96688	105.47606	105.47606				0.00	0	0
I2029	On	07/05/2020	Bond Future	105.83570	105.83570	106.35470	106.35470				0.00	0	0
Total I2029 Future											0.00	0	4,714
Total For I2029											0.00	0	4,714
I2033	On	01/08/2019	Bond Future	103.03142	103.03142	103.69351	103.69351				0.00	0	320
I2033	On	07/11/2019	Bond Future	103.85981	103.85981	104.53419	104.53419				0.00	0	6,140
I2033	On	06/02/2020	Bond Future	105.75399	105.75399	106.44061	106.44061				0.00	0	0
I2033	On	07/05/2020	Bond Future	106.55451	106.55451	107.25434	107.25434				0.00	0	0
Total I2033 Future											0.00	0	6,460
Total For I2033											0.00	0	6,460
I2038	On	01/08/2019	Bond Future	119.66872	119.66872	121.43400	121.43400				0.00	0	3,406
I2038	On	07/11/2019	Bond Future	121.98929	121.98929	123.78839	123.78839				0.00	0	21,624
I2038	On	06/02/2020	Bond Future	122.55593	122.55593	124.38768	124.38768				0.00	0	0
I2038	On	07/05/2020	Bond Future	124.86959	124.86959	126.73606	126.73606				0.00	0	0
Total I2038 Future											0.00	0	25,030
Total For I2038											0.00	0	25,030
I2046	On	01/08/2019	Bond Future	113.06022	113.06022	114.73253	114.73253				0.00	0	7,052
I2046	On	07/11/2019	Bond Future	113.53376	113.53376	115.23778	115.23778				0.00	0	17,994
I2046	On	06/02/2020	Bond Future	115.60427	115.60427	117.33941	117.33941				0.00	0	0
I2046	On	07/05/2020	Bond Future	116.03828	116.03828	117.80636	117.80636				0.00	0	0
Total I2046 Future											0.00	0	25,046
Total For I2046											0.00	0	25,046
I2050	On	01/08/2019	Bond Future	116.43945	116.43945	118.35508	118.35508				0.00	0	5,822
I2050	On	07/11/2019	Bond Future	118.69749	118.69749	120.64977	120.64977				0.00	0	12,746
I2050	On	06/02/2020	Bond Future	119.02658	119.02658	121.01446	121.01446				0.00	0	0
I2050	On	07/05/2020	Bond Future	121.27368	121.27368	123.29933	123.29933				0.00	0	0
Total I2050 Future											0.00	0	18,568
Total For I2050											0.00	0	18,568
R186	On	01/08/2019	Bond Future	8.31058	113.19279	8.29728	113.27053		5.91		96,213,871.50	850	57,244
R186	On	07/11/2019	Bond Future	8.36891	115.35746	8.35498	115.43623		5.84		264,399,298.32	2,292	143,934
R186	On	06/02/2020	Bond Future	8.42213	112.12962	8.40752	112.20967		6.24		0.00	0	0
R186	On	07/05/2020	Bond Future	8.46588	114.22101	8.45045	114.30287		5.99		0.00	0	0
Total R186 Future											360,613,169.82	3,142	201,178
R186	On	01/08/2019	Bond Future	9.53	Call	6,918.29000	6.91829	6,840,550	7.01		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	9.53	Put			0.00000	0.00000	0,000	7.01	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			6,972.11000	6.97211	6,894,370	7.01	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			0.00000	0.00000	0,000	7.01	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			6,864.43000	6.86443	6,786,690	7.01	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			0.00000	0.00000	0,000	7.01	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			194.17000	0.19417	173,800	5.95	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			210.07000	0.21007	111,960	5.95	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Put			0.00000	0.00000	0,000	6.79	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			4,292.11000	4.29211	4,214,370	6.79	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			9,825.98000	9.82598	9,748,240	7.01	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			0.00000	0.00000	0,000	7.01	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			47.92000	0.04792	22,710	6.02	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			530.29000	0.53029	427,340	6.02	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			0.00000	0.00000	0,000	6.36	0.00	0	3,100
R186	On	01/08/2019	Bond Future	8.70	Call			2,323.32000	2.32332	2,245,580	6.36	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			5,231.86000	5.23186	5,154,120	6.98	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			0.00000	0.00000	0,000	6.98	0.00	0	0
R186	On	01/08/2019	Bond Future	8.55	Call			1,465.74000	1.46574	1,387,570	6.18	0.00	0	0
R186	On	01/08/2019	Bond Future	8.55	Put			0.44000	0.00044	0,010	6.18	0.00	0	0
R186	On	01/08/2019	Bond Future	8.00	Put			1,755.92000	1.75592	1,833,640	5.74	0.00	0	0
R186	On	01/08/2019	Bond Future	8.00	Call			0.02000	0.00002	0,000	5.74	0.00	0	620
R186	On	01/08/2019	Bond Future	7.75	Put			3,260.06000	3.26006	3,337,800	5.54	0.00	0	0
R186	On	01/08/2019	Bond Future	7.75	Call			0.00000	0.00000	0,000	5.54	0.00	0	620
R186	On	07/11/2019	Bond Future	8.94	Call			3,708.75000	3.70875	3,611,460	6.49	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			461.46000	0.46146	442,940	6.49	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Call			1,022.04000	1.02204	970,850	5.81	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,903.26000	1.90326	1,930,840	5.81	0.00	0	7,500
R186	On	07/11/2019	Bond Future	8.95	Call			3,753.79000	3.75379	3,656,580	6.50	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			452.07000	0.45207	433,630	6.50	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,798.99000	3.79899	3,701,860	6.51	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			442.86000	0.44286	424,500	6.51	0.00	0	0
R186	On	07/11/2019	Bond Future	8.25	Put			1,743.54000	1.74354	1,766,830	5.84	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.25	Call			1,147.60000	1.14760	1,092,120	5.84	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.73	Call			2,802.95000	2.80295	2,705,990	6.25	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			707.10000	0.70710	688,910	6.25	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			1,806.18000	1.80618	1,831,310	5.83	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,096.24000	1.09624	1,042,600	5.83	0.00	0	5,000
R186	On	06/02/2020	Bond Future	8.55	Call			2,453.49000	2.45349	2,388,830	6.28	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,676.02000	1.67602	1,691,410	6.28	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,487.04000	2.48704	2,421,130	6.29	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,655.27000	1.65527	1,669,410	6.29	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
R186	On	06/02/2020	Bond Future	8.57	Call			2,520.79000	2.52079	2,453,950	6.30	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,634.75000	1.63475	1,647,960	6.30	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			2,997.16000	2.99716	2,849,560	5.78	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,087.75000	2.08775	1,858,290	5.78	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,568.54000	1.56854	1,362,880	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			3,557.28000	3.55728	3,433,480	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,592.53000	1.59253	1,385,630	5.58	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			3,526.98000	3.52698	3,401,940	5.58	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Put			5,256.08000	5.25608	5,216,360	5.03	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			621.95000	0.62195	500,370	5.03	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.07	Call			1,544.37000	1.54437	1,340,340	5.56	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			3,587.42000	3.58742	3,465,250	5.56	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,263.05000	4.26305	3,955,870	6.48	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,754.98000	1.75498	1,529,660	6.48	0.00	0	6,000
Total R186 Option												0.00	0	53,340
Total For R186												360,613,169.82	3,142	254,518
R197	On	01/08/2019	Bond Future			303.35396	303.35396	303.38322	303.38322			0.00	0	762
R197	On	07/11/2019	Bond Future			309.23659	309.23659	309.26524	309.26524			0.00	0	2,507
R197	On	06/02/2020	Bond Future			307.21816	307.21816	307.24688	307.24688			0.00	0	40
R197	On	07/05/2020	Bond Future			313.01811	313.01811	313.04815	313.04815			0.00	0	0
Total R197 Future												0.00	0	3,309
Total For R197												0.00	0	3,309
R202	On	01/08/2019	Bond Future			232.15598	232.15598	233.73285	233.73285			0.00	0	1,628
R202	On	07/11/2019	Bond Future			236.65781	236.65781	238.26459	238.26459			0.00	0	9,082
R202	On	06/02/2020	Bond Future			236.90645	236.90645	238.54199	238.54199			0.00	0	0
R202	On	07/05/2020	Bond Future			241.37861	241.37861	243.04562	243.04562			0.00	0	0
Total R202 Future												0.00	0	10,710
Total For R202												0.00	0	10,710
R2023	On	01/08/2019	Bond Future			7.42018	104.35768	7.39564	104.43392		2.15	0.00	0	34,410
R2023	On	07/11/2019	Bond Future			7.44511	102.42318	7.41842	102.50049		2.61	45,988,007.82	449	52,535
R2023	On	06/02/2020	Bond Future			7.46591	104.26661	7.43675	104.34521		2.68	0.00	0	0
R2023	On	07/05/2020	Bond Future			7.45047	102.27760	7.41834	102.35795		2.67	0.00	0	0
Total R2023 Future												45,988,007.82	449	86,945
R2023	On	01/08/2019	Bond Future	8.94	Call			4,663.48000	4.66348	4,587,240	3.14	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			0.00000	0.00000	0,000	3.14	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			4,692.81000	4.69281	4,616,570	3.14	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			0.00000	0.00000	0,000	3.14	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			4,634.15000	4.63415	4,557,910	3.14	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			0.00000	0.00000	0,000	3.14	0.00	0	0

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R2023	On	07/11/2019	Bond Future	7.98	Put			188.39000	0.18839	163,240	3.16	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,824.78000	1.82478	1,722,510	3.18	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			184.88000	0.18488	159,920	3.18	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,849.74000	1.84974	1,747,790	3.19	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			181.44000	0.18144	156,800	3.19	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,799.89000	1.79989	1,697,430	3.16	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			961.78000	0.96178	882,820	2.69	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			737.57000	0.73757	737,210	2.69	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			979.31000	0.97931	899,390	2.70	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			728.21000	0.72821	726,890	2.70	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			996.66000	0.99666	915,800	2.71	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			718.67000	0.71867	716,410	2.71	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			410.73000	0.41073	301,590	2.24	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,692.67000	1.69267	1,663,880	2.24	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			392.23000	0.39223	284,160	2.22	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,725.02000	1.72502	1,697,300	2.22	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			401.42000	0.40142	292,800	2.23	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,708.79000	1.70879	1,680,520	2.23	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												45,988,007.82	449	86,945
R2030	On	01/08/2019	Bond Future			8.98067	93.55538	8.96767	93.63871		8.58	0.00	0	7,146
R2030	On	07/11/2019	Bond Future			9.04824	95.34450	9.03477	95.42909		8.38	351,344,482.50	3,685	71,766
R2030	On	06/02/2020	Bond Future			9.11216	93.05180	9.09818	93.13785		9.04	0.00	0	0
R2030	On	07/05/2020	Bond Future			9.17177	94.78751	9.15721	94.87538		8.83	0.00	0	0
Total R2030 Future												351,344,482.50	3,685	78,912
R2030	On	01/08/2019	Bond Future	8.67	Put			1,935.48000	1.93548	2,018,740	8.18	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			0.07000	0.00007	0,000	8.18	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			7.39000	0.00739	0,800	8.77	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.24	Call			1,725.88000	1.72588	1,641,980	8.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.24	Put			0.58000	0.00058	0,010	8.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			0.22000	0.00022	0,000	8.94	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			0.00000	0.00000	0,000	10.01	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Put			1,282.49000	1.28249	1,362,740	8.32	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			3.13000	0.00313	0,050	8.32	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.08	Call			753.38000	0.75338	646,050	8.68	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.08	Put			36.56000	0.03656	12,560	8.68	0.00	0	6,570
R2030	On	01/08/2019	Bond Future	9.22	Put			1.07000	0.00107	0,020	8.86	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,167.23000	1.16723	1,077,310	8.77	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	8.35	Put			4,075.53000	4.07553	4,158,860	7.83	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			0.00000	0.00000	0,000	7.83	0.00	0	2,025

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	9.22	Call			1,601.11000	1.60111	1,516,730	8.86	8,190,342.00	5,400	0
R2030 On 01/08/2019 Bond Future	9.69	Call			4,484.48000	4.48448	4,401,150	9.68	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.69	Put			0.00000	0.00000	0,000	9.68	0.00	0	5,400
R2030 On 01/08/2019 Bond Future	9.27	Call			1,912.99000	1.91299	1,829,440	8.94	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.68	Call			4,424.38000	4.42438	4,341,050	9.66	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.68	Put			0.00000	0.00000	0,000	9.66	0.00	0	4,771
R2030 On 01/08/2019 Bond Future	9.91	Call			5,793.13000	5.79313	5,709,800	10.03	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.91	Put			0.00000	0.00000	0,000	10.03	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.92	Call			5,852.00000	5.85200	5,768,670	10.04	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.92	Put			0.00000	0.00000	0,000	10.04	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.90	Call			5,734.20000	5.73420	5,650,870	10.01	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.10	Call			1,962.01000	1.96201	1,845,480	8.49	0.00	0	5,500
R2030 On 07/11/2019 Bond Future	9.76	Call			4,883.65000	4.88365	4,756,620	9.48	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.76	Put			470.22000	0.47022	427,780	9.48	0.00	0	5,500
R2030 On 07/11/2019 Bond Future	9.48	Call			3,536.91000	3.53691	3,398,850	9.01	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.48	Put			793.88000	0.79388	740,410	9.01	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.12	Put			1,501.01000	1.50101	1,466,550	8.51	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.12	Call			2,034.54000	2.03454	1,915,490	8.51	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.70	Call			4,587.58000	4.58758	4,456,010	9.38	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.70	Put			528.62000	0.52862	481,640	9.38	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.60	Put			3,417.07000	3.41707	3,427,570	7.95	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.60	Call			631.42000	0.63142	557,330	7.95	0.00	0	5,500
R2030 On 07/11/2019 Bond Future	8.95	Call			1,463.86000	1.46386	1,364,520	8.33	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.47	Call			3,491.05000	3.49105	3,353,100	8.99	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.47	Put			808.44000	0.80844	755,080	8.99	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.10	Put			1,553.31000	1.55331	1,521,370	8.49	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.95	Put			1,998.55000	1.99855	1,983,800	8.33	0.00	0	5,000
R2030 On 07/11/2019 Bond Future	8.57	Put			3,561.96000	3.56196	3,574,400	7.92	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.57	Call			580.08000	0.58008	507,930	7.92	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.49	Call			3,582.96000	3.58296	3,444,980	9.02	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.49	Put			779.55000	0.77955	726,160	9.02	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.15	Call			2,653.66000	2.65366	2,579,010	9.20	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.15	Put			2,335.24000	2.33524	2,346,640	9.20	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.16	Call			2,688.86000	2.68886	2,612,820	9.21	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.16	Put			2,309.16000	2.30916	2,319,170	9.21	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.14	Call			2,618.93000	2.61893	2,545,420	9.19	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.14	Put			2,361.85000	2.36185	2,374,390	9.19	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.79	Put			4,307.54000	4.30754	4,118,120	8.32	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.80	Call			2,081.10000	2.08110	1,803,570	8.33	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.80	Put			4,271.55000	4.27155	4,081,890	8.33	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.78	Call			2,028.35000	2.02835	1,751,660	8.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	07/05/2020	Bond Future	8.78	Put			4,343.43000	4.34343	4,154,610	8.31	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			2,054.80000	2.05480	1,777,510	8.32	0.00	0	0
Total R2030 Option												8,190,342.00	5,400	47,691
Total For R2030												359,534,824.50	9,085	126,603
R2032	On	01/08/2019	Bond Future			9.33578	94.90200	9.33310	94.92057		9.62	35,018,838.00	369	22,951
R2032	On	07/11/2019	Bond Future			9.41230	92.55731	9.40958	92.57581		9.65	22,769,098.26	246	48,518
R2032	On	06/02/2020	Bond Future			9.48314	94.22308	9.48033	94.24187		10.01	0.00	0	0
R2032	On	07/05/2020	Bond Future			9.54831	91.81997	9.54536	91.83937		10.30	0.00	0	0
Total R2032 Future												57,787,936.26	615	71,469
R2032	On	01/08/2019	Bond Future	10.09	Put			0.00000	0.00000	0,000	11.14	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			5,107.13000	5.10713	5,088,560	11.15	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			0.00000	0.00000	0,000	11.15	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,171.08000	5.17108	5,152,510	11.17	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			0.00000	0.00000	0,000	11.17	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			5,043.11000	5.04311	5,024,540	11.14	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,293.91000	3.29391	3,095,890	9.94	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			1,215.64000	1.21564	1,036,120	9.94	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,202.53000	3.20253	3,004,960	9.91	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			1,256.18000	1.25618	1,077,110	9.91	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,248.10000	3.24810	3,050,200	9.93	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			1,235.76000	1.23576	1,056,360	9.93	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,375.37000	2.37537	2,357,810	9.89	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			3,049.63000	3.04963	3,050,860	9.89	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,408.34000	2.40834	2,390,960	9.90	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			3,015.09000	3.01509	3,016,500	9.90	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,441.82000	2.44182	2,424,080	9.91	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,981.13000	2.98113	2,982,180	9.91	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,875.47000	4.87547	4,635,500	10.00	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,456.97000	2.45697	2,197,660	10.01	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,835.33000	4.83533	4,595,420	10.01	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,401.13000	2.40113	2,141,710	9.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,915.87000	4.91587	4,675,850	9.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,428.96000	2.42896	2,169,590	10.00	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												57,787,936.26	615	71,469
R2035	On	01/08/2019	Bond Future			9.64081	97.71287	9.61821	97.88526		10.44	30,486,415.44	312	70,830
R2035	On	07/11/2019	Bond Future			9.72339	95.08075	9.70001	95.25613		10.49	26,812,771.50	282	91,543
R2035	On	06/02/2020	Bond Future			9.80244	96.79204	9.77827	96.97043		10.92	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.86974	94.09273	9.84472	94.27477		11.29	0.00	0	0
Total R2035 Future												57,299,186.94	594	162,373

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	01/08/2019	Bond Future	10.23	Call			4,506.81000	4.50681	4,334,420	11.90	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			0.00000	0.00000	0,000	11.90	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,577.79000	4.57779	4,405,400	11.92	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			0.00000	0.00000	0,000	11.92	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,435.74000	4.43574	4,263,350	11.88	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			0.00000	0.00000	0,000	11.88	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Put			6,439.60000	6.43960	6,490,860	8.97	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			301.02000	0.30102	176,900	8.97	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			2,947.98000	2.94798	2,888,260	10.17	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,581.32000	1.58132	1,346,220	10.17	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			4,718.91000	4.71891	4,397,780	11.27	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			1,730.05000	1.73005	1,594,570	10.66	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			1,000.58000	1.00058	854,830	11.27	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.88	Call			3,040.77000	3.04077	2,728,530	10.68	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			1,702.97000	1.70297	1,566,110	10.68	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,087.75000	3.08775	2,773,790	10.69	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			1,676.45000	1.67645	1,537,870	10.69	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			2,994.27000	2.99427	2,683,410	10.66	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,405.06000	2.40506	2,323,050	10.75	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			3,736.47000	3.73647	3,832,850	10.75	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,439.85000	2.43985	2,356,830	10.76	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			3,695.84000	3.69584	3,791,210	10.76	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,370.54000	2.37054	2,289,530	10.74	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			3,777.46000	3.77746	3,874,840	10.74	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Call			2,768.48000	2.76848	2,414,080	11.02	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			5,482.61000	5.48261	5,310,250	11.02	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,799.82000	2.79982	2,445,260	11.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			5,438.00000	5.43800	5,265,480	11.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			2,737.01000	2.73701	2,383,110	11.00	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			5,527.18000	5.52718	5,355,320	11.00	0.00	0	0
Total R2035 Option												0.00	0	10,500
Total For R2035												57,299,186.94	594	172,873
R2037	On	01/08/2019	Bond Future			9.75077	89.73597	9.73307	89.87158		11.55	36,612,275.76	408	43,453
R2037	On	07/11/2019	Bond Future			9.82839	91.45197	9.81012	91.58990		11.09	37,312,403.76	408	61,145
R2037	On	06/02/2020	Bond Future			9.90198	88.83878	9.88313	88.97904		12.10	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.97198	90.49587	9.95248	90.63903		11.96	0.00	0	0
Total R2037 Future												73,924,679.52	816	104,598
R2037	On	01/08/2019	Bond Future	10.31	Put			0.00000	0.00000	0,000	12.75	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,122.00000	4.12200	3,986,390	12.71	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			0.00000	0.00000	0,000	12.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/08/2019	Bond Future	10.30	Call			4,193.34000	4.19334	4,057,730	12.73	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			0.00000	0.00000	0,000	12.73	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,264.60000	4.26460	4,128,990	12.75	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			2,938.25000	2.93825	2,728,200	11.43	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			1,742.14000	1.74214	1,670,020	11.43	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,846.79000	2.84679	2,639,320	11.39	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			1,798.97000	1.79897	1,729,430	11.39	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			2,892.27000	2.89227	2,683,680	11.41	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			1,770.26000	1.77026	1,699,600	11.41	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2,376.65000	2.37665	2,216,890	11.67	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,986.14000	3.98614	3,966,640	11.67	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			2,410.80000	2.41080	2,251,050	11.68	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,943.80000	3.94380	3,924,310	11.68	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,342.76000	2.34276	2,183,240	11.65	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			4,028.84000	4.02884	4,009,580	11.65	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			5,489.85000	5.48985	5,261,140	11.50	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			2,872.48000	2.87248	2,500,510	11.52	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			5,444.81000	5.44481	5,216,000	11.52	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,808.86000	2.80886	2,437,430	11.49	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			5,534.86000	5.53486	5,306,590	11.49	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			2,840.73000	2.84073	2,468,860	11.50	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												73,924,679.52	816	104,598
R2040	On	01/08/2019	Bond Future			9.87078	92.54741	9.85310	92.69244		11.98	87,179,660.22	942	20,745
R2040	On	07/11/2019	Bond Future			9.94904	94.31721	9.93080	94.46471		11.50	59,231,207.88	628	44,740
R2040	On	06/02/2020	Bond Future			10.02325	91.50498	10.00443	91.65506		12.59	0.00	0	0
R2040	On	07/05/2020	Bond Future			10.09389	93.21191	10.07444	93.36501		12.45	0.00	0	0
Total R2040 Future												146,410,868.10	1,570	65,485
R2040	On	01/08/2019	Bond Future	10.38	Put			0.00000	0.00000	0,000	13.40	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,018.47000	4.01847	3,873,440	13.35	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			0.00000	0.00000	0,000	13.35	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			4,094.92000	4.09492	3,949,890	13.37	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			0.00000	0.00000	0,000	13.37	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			4,171.25000	4.17125	4,026,220	13.40	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,803.43000	2.80343	2,594,610	11.55	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			2,005.77000	2.00577	1,944,450	11.55	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Put			5,831.33000	5.83133	5,850,400	10.05	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			490.09000	0.49009	361,660	10.05	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Call			2,850.85000	2.85085	2,640,330	11.56	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			1,973.39000	1.97339	1,910,370	11.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	07/11/2019	Bond Future	10.05	Call			2,898.81000	2.89881	2,686,630	11.58	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			1,941.67000	1.94167	1,876,990	11.58	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			2,906.92000	2.90692	2,869,070	11.20	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Call			1,838.09000	1.83809	1,652,740	11.20	0.00	0	1,260
R2040	On	06/02/2020	Bond Future	9.74	Put			4,478.72000	4.47872	4,542,710	12.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,363.08000	2.36308	2,277,100	12.26	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			4,430.93000	4.43093	4,495,030	12.26	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,398.36000	2.39836	2,311,710	12.27	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			4,383.55000	4.38355	4,446,980	12.27	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,328.09000	2.32809	2,242,000	12.24	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			3,132.63000	3.13263	2,724,790	12.14	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,912.93000	5.91293	5,658,190	12.14	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Call			3,167.18000	3.16718	2,759,220	12.16	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,864.88000	5.86488	5,610,020	12.16	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			3,201.93000	3.20193	2,793,880	12.17	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,817.15000	5.81715	5,562,200	12.17	0.00	0	0
Total R2040 Option												0.00	0	2,520
Total For R2040												146,410,868.10	1,570	68,005
R2044	On	01/08/2019	Bond Future			9.93076	89.35760	9.91302	89.50512		12.62	47,359,528.00	530	22,809
R2044	On	07/11/2019	Bond Future			10.00692	91.06641	9.98863	91.21644		12.12	49,540,127.04	544	38,767
R2044	On	06/02/2020	Bond Future			10.07904	88.32094	10.06018	88.47361		13.27	0.00	0	0
R2044	On	07/05/2020	Bond Future			10.14763	89.96851	10.12816	90.12421		13.13	0.00	0	0
Total R2044 Future												96,899,655.04	1,074	61,576
R2044	On	01/08/2019	Bond Future	9.86	Put			601.37000	0.60137	637,390	12.35	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			158.02000	0.15802	46,520	12.35	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			4,899.79000	4.89979	4,752,270	13.85	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Put			1,473.28000	1.47328	1,608,420	12.11	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			12.80000	0.01280	0,420	12.11	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.27	Call			2,891.83000	2.89183	2,744,180	13.15	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			0.00000	0.00000	0,000	13.45	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			4,811.35000	4.81135	4,958,870	11.31	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			0.00000	0.00000	0,000	11.31	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.40	Put			0.00000	0.00000	0,000	13.50	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			3,751.06000	3.75106	3,603,540	13.45	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			0.13000	0.00013	0,000	13.15	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.53	Put			0.00000	0.00000	0,000	13.85	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			4,539.41000	4.53941	4,686,930	11.35	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			0.00000	0.00000	0,000	11.35	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.39	Call			3,828.47000	3.82847	3,680,950	13.48	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			0.00000	0.00000	0,000	13.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/08/2019	Bond Future	10.40	Call			3,905.75000	3.90575	3,758,230	13.50	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,169.62000	2.16962	2,095,810	12.22	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			2,799.81000	2.79981	2,574,250	12.24	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			2,135.56000	2.13556	2,060,030	12.24	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			2,706.10000	2.70610	2,484,000	12.20	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Put			3,562.42000	3.56242	3,530,640	11.70	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			1,480.03000	1.48003	1,298,220	11.70	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.52	Call			5,220.80000	5.22080	4,969,860	13.16	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			2,204.35000	2.20435	2,132,280	12.20	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			1,029.37000	1.02937	928,460	13.16	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.06	Call			2,752.68000	2.75268	2,528,840	12.22	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Put			7,264.80000	7.26480	7,326,660	10.38	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			276.99000	0.27699	188,820	10.38	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Put			4,773.82000	4.77382	4,825,220	12.94	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			1,584.95000	1.58495	1,560,810	14.75	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			2,317.90000	2.31790	2,215,660	12.96	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,723.71000	4.72371	4,774,140	12.96	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			2,352.92000	2.35292	2,249,970	12.97	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,674.01000	4.67401	4,723,730	12.97	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			2,283.16000	2.28316	2,181,890	12.94	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			9,084.20000	9.08420	9,166,140	11.66	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			595.10000	0.59510	524,370	11.66	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,875.28000	4.87528	4,927,410	12.91	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			2,214.53000	2.21453	2,113,990	12.91	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			7,111.63000	7.11163	6,934,820	14.75	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Call			3,297.27000	3.29727	2,750,300	12.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			5,992.50000	5.99250	5,601,230	12.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			3,332.97000	3.33297	2,785,670	12.57	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			5,944.05000	5.94405	5,552,450	12.57	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			3,261.76000	3.26176	2,715,160	12.55	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			6,041.27000	6.04127	5,650,370	12.55	0.00	0	0
Total R2044 Option												0.00	0	2,952
Total For R2044												96,899,655.04	1,074	64,528
R2048	On	01/08/2019	Bond Future			9.91576	92.75200	9.90304	92.86077		12.41	71,419,040.00	770	26,929
R2048	On	07/11/2019	Bond Future			9.99293	90.08844	9.97982	90.19898		12.51	60,359,254.80	670	91,157
R2048	On	06/02/2020	Bond Future			10.06641	91.70983	10.05289	91.82228		13.07	9,170,983.00	100	100
R2048	On	07/05/2020	Bond Future			10.12944	88.97918	10.11548	89.09398		13.60	0.00	0	0
Total R2048 Future												140,949,277.80	1,540	118,186
R2048	On	01/08/2019	Bond Future	10.36	Call			3,766.25000	3.76625	3,657,470	13.18	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			0.01000	0.00001	0,000	13.18	0.00	0	0

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	01/08/2019	Bond Future	10.34	Call			3,607.32000	3.60732	3,498,530	13.13	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			0.02000	0.00002	0,000	13.13	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			3,686.84000	3.68684	3,578,060	13.15	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			0.01000	0.00001	0,000	13.15	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			2,674.00000	2.67400	2,460,060	12.54	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			2,335.98000	2.33598	2,232,580	12.54	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,721.24000	2.72124	2,505,730	12.56	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			2,299.45000	2.29945	2,194,480	12.56	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,627.12000	2.62712	2,414,960	12.53	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			2,373.02000	2.37302	2,271,400	12.53	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			5,081.90000	5.08190	5,084,440	12.68	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			2,163.11000	2.16311	2,052,780	12.65	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			5,189.60000	5.18960	5,191,720	12.65	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			2,197.41000	2.19741	2,087,160	12.66	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			5,135.66000	5.13566	5,137,860	12.66	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			2,231.75000	2.23175	2,121,840	12.68	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			3,364.33000	3.36433	2,903,260	13.33	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			6,204.40000	6.20440	5,858,130	13.33	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,400.80000	3.40080	2,939,330	13.34	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			6,153.90000	6.15390	5,807,230	13.34	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			3,328.37000	3.32837	2,867,720	13.32	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			6,255.54000	6.25554	5,909,690	13.32	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												140,949,277.80	1,540	118,186
R207	On	01/08/2019	Bond Future			6.77214	100.60122	6.27712	100.81625		0.14	13,681,765.92	136	2,784
R207	On	07/11/2019	Bond Future			6.11845	102.52508	4.89096	102.74387		0.06	87,351,368.16	852	3,736
Total R207 Future												101,033,134.08	988	6,520
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			464.90000	0.46490	249,870	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			456.27000	0.45627	241,240	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			460.59000	0.46059	245,560	0.25	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			508.18000	0.50818	726,970	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			506.37000	0.50637	725,160	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			504.57000	0.50457	723,360	0.11	0.00	0	0
Total R207 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R207									101,033,134.08	988	6,520
R208 On 01/08/2019 Bond Future			6.67412	102.46572	6.34422	102.97596		0.54	0.00	0	2,868
R208 On 07/11/2019 Bond Future			6.56660	101.02193	6.16982	101.54156		0.69	0.00	0	10,137
R208 On 06/02/2020 Bond Future			6.39795	102.84009	5.91095	103.36895		0.64	0.00	0	0
R208 On 07/05/2020 Bond Future			6.05746	101.35400	5.42958	101.89301		0.53	0.00	0	0
Total R208 Future									0.00	0	13,005
R208 On 01/08/2019 Bond Future	8.15	Call			2,751.15000	2.75115	2,240,910	0.87	0.00	0	0
R208 On 01/08/2019 Bond Future	8.15	Put			0.00000	0.00000	0,000	0.87	0.00	0	0
R208 On 01/08/2019 Bond Future	8.16	Call			2,766.10000	2.76610	2,255,860	0.87	0.00	0	0
R208 On 01/08/2019 Bond Future	8.16	Put			0.00000	0.00000	0,000	0.87	0.00	0	0
R208 On 01/08/2019 Bond Future	8.17	Call			2,781.05000	2.78105	2,270,810	0.87	0.00	0	0
R208 On 01/08/2019 Bond Future	8.17	Put			0.00000	0.00000	0,000	0.87	0.00	0	0
R208 On 07/11/2019 Bond Future	6.84	Put			31.70000	0.03170	102,790	1.15	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Call			882.77000	0.88277	437,420	1.13	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Put			33.22000	0.03322	107,500	1.13	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Call			894.99000	0.89499	448,110	1.14	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Put			32.45000	0.03245	105,200	1.14	0.00	0	0
R208 On 07/11/2019 Bond Future	6.84	Call			907.22000	0.90722	458,680	1.15	0.00	0	0
R208 On 06/02/2020 Bond Future	6.13	Call			369.97000	0.36997	90,510	0.69	0.00	0	0
R208 On 06/02/2020 Bond Future	6.13	Put			131.59000	0.13159	380,990	0.69	0.00	0	0
R208 On 06/02/2020 Bond Future	6.14	Call			378.52000	0.37852	94,400	0.69	0.00	0	0
R208 On 06/02/2020 Bond Future	6.14	Put			129.28000	0.12928	374,020	0.69	0.00	0	0
R208 On 06/02/2020 Bond Future	6.12	Call			361.75000	0.36175	86,470	0.68	0.00	0	0
R208 On 06/02/2020 Bond Future	6.12	Put			134.24000	0.13424	387,820	0.68	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Put			572.58000	0.57258	1,075,770	0.45	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Call			37.69000	0.03769	0,460	0.45	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Put			565.34000	0.56534	1,067,120	0.45	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Call			34.83000	0.03483	0,380	0.44	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Put			579.87000	0.57987	1,084,430	0.44	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Call			36.24000	0.03624	0,420	0.45	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	13,005
R209 On 01/08/2019 Bond Future			9.63574	74.36562	9.61793	74.48140		11.76	122,777,638.62	1,651	64,569
R209 On 07/11/2019 Bond Future			9.70829	72.63656	9.68994	72.75427		12.02	217,909,680.00	3,000	91,311
R209 On 06/02/2020 Bond Future			9.77518	73.94381	9.75628	74.06357		12.51	0.00	0	0
R209 On 07/05/2020 Bond Future			9.83710	72.17111	9.81760	72.29325		12.88	0.00	0	0
Total R209 Future									340,687,318.62	4,651	155,880
R209 On 01/08/2019 Bond Future	10.16	Call			3,406.04000	3.40604	3,290,260	13.21	0.00	0	0
R209 On 01/08/2019 Bond Future	10.16	Put			0.00000	0.00000	0,000	13.21	0.00	0	0
R209 On 01/08/2019 Bond Future	10.17	Call			3,466.65000	3.46665	3,350,870	13.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/08/2019	Bond Future	10.17	Put			0.00000	0.00000	0,000	13.24	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			3,345.36000	3.34536	3,229,580	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			0.00000	0.00000	0,000	13.85	0.00	0	7,541
R209	On	01/08/2019	Bond Future	10.15	Put			0.00000	0.00000	0,000	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,113.04000	2.11304	2,228,710	11.45	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			0.11000	0.00011	0,000	11.45	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Put			13.58000	0.01358	2,230	12.32	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			1,184.54000	1.18454	1,057,410	12.32	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			5,190.58000	5.19058	5,074,800	13.85	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Put			5,446.07000	5.44607	5,514,410	10.58	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			245.46000	0.24546	196,090	10.58	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			3,251.76000	3.25176	3,256,700	11.34	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			885.35000	0.88535	772,580	11.34	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.77	Call			2,166.88000	2.16688	2,017,170	12.05	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			1,577.24000	1.57724	1,540,980	12.10	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			1,655.36000	1.65536	1,623,360	12.05	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.81	Call			2,317.03000	2.31703	2,161,730	12.11	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			1,551.92000	1.55192	1,514,330	12.11	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,355.24000	2.35524	2,198,500	12.13	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			1,526.94000	1.52694	1,487,910	12.13	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,279.08000	2.27908	2,125,110	12.10	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			1,925.88000	1.92588	1,858,390	12.19	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,513.29000	3.51329	3,565,560	12.19	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,954.14000	1.95414	1,886,140	12.21	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,476.12000	3.47612	3,527,880	12.21	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			1,897.63000	1.89763	1,830,660	12.18	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,550.56000	3.55056	3,603,350	12.18	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,460.72000	2.46072	2,138,720	12.48	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,754.91000	4.75491	4,555,050	12.48	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,488.06000	2.48806	2,166,430	12.49	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,716.67000	4.71667	4,517,180	12.49	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,433.54000	2.43354	2,111,440	12.46	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,793.39000	4.79339	4,593,430	12.46	0.00	0	0
Total R209 Option												0.00	0	31,541
Total For R209												340,687,318.62	4,651	187,421
R210	On	01/08/2019	Bond Future			190.37177	190.37177	190.96331	190.96331			0.00	0	360
R210	On	07/11/2019	Bond Future			191.45746	191.45746	192.05965	192.05965			0.00	0	2,132
R210	On	06/02/2020	Bond Future			194.94927	194.94927	195.56219	195.56219			0.00	0	0
R210	On	07/05/2020	Bond Future			195.97902	195.97902	196.60383	196.60383			0.00	0	0
Total R210 Future												0.00	0	2,492

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210										0.00	0	2,492
R212	On 01/08/2019			160.36061	160.36061	160.61065	160.61065			0.00	0	2,164
R212	On 07/11/2019			163.47036	163.47036	163.72460	163.72460			0.00	0	6,684
R212	On 06/02/2020			164.20585	164.20585	164.46454	164.46454			0.00	0	0
R212	On 07/05/2020			167.30579	167.30579	167.56974	167.56974			0.00	0	0
Total R212 Future										0.00	0	8,848
Total For R212										0.00	0	8,848
R213	On 01/08/2019			9.19072	87.60844	9.18286	87.65789		9.19	0.00	0	14,455
R213	On 07/11/2019			9.26474	85.73396	9.25663	85.78406		9.41	0.00	0	22,984
R213	On 06/02/2020			9.33559	87.27706	9.32721	87.32790		9.75	0.00	0	0
R213	On 07/05/2020			9.39404	85.35187	9.38531	85.40398		9.95	0.00	0	0
Total R213 Future										0.00	0	37,439
R213	On 01/08/2019	9.98	Put			0.00000	0.00000	0,000	10.44	0.00	0	0
R213	On 01/08/2019	9.99	Call			4,882.82000	4.88282	4,833,370	10.46	0.00	0	0
R213	On 01/08/2019	9.99	Put			0.00000	0.00000	0,000	10.46	0.00	0	0
R213	On 01/08/2019	10.00	Call			4,940.91000	4.94091	4,891,460	10.48	0.00	0	0
R213	On 01/08/2019	10.00	Put			0.00000	0.00000	0,000	10.48	0.00	0	0
R213	On 01/08/2019	9.98	Call			4,824.67000	4.82467	4,775,220	10.44	0.00	0	0
R213	On 07/11/2019	9.60	Call			3,052.32000	3.05232	2,943,880	9.88	0.00	0	0
R213	On 07/11/2019	9.60	Put			965.50000	0.96550	907,160	9.88	0.00	0	0
R213	On 07/11/2019	9.58	Call			2,967.03000	2.96703	2,858,820	9.85	0.00	0	0
R213	On 07/11/2019	9.58	Put			999.86000	0.99986	941,750	9.85	0.00	0	0
R213	On 07/11/2019	9.59	Call			3,009.57000	3.00957	2,901,240	9.87	0.00	0	0
R213	On 07/11/2019	9.59	Put			982.54000	0.98254	924,310	9.87	0.00	0	0
R213	On 06/02/2020	9.27	Put			2,657.73000	2.65773	2,665,110	9.77	0.00	0	0
R213	On 06/02/2020	9.28	Call			2,341.96000	2.34196	2,297,280	9.79	0.00	0	0
R213	On 06/02/2020	9.28	Put			2,629.16000	2.62916	2,635,320	9.79	0.00	0	0
R213	On 06/02/2020	9.26	Call			2,277.32000	2.27732	2,235,080	9.76	0.00	0	0
R213	On 06/02/2020	9.26	Put			2,686.58000	2.68658	2,695,180	9.76	0.00	0	0
R213	On 06/02/2020	9.27	Call			2,309.53000	2.30953	2,266,070	9.77	0.00	0	0
R213	On 07/05/2020	9.02	Call			2,186.53000	2.18653	1,831,510	9.33	0.00	0	0
R213	On 07/05/2020	9.02	Put			4,405.83000	4.40583	4,102,920	9.33	0.00	0	0
R213	On 07/05/2020	9.00	Call			2,133.53000	2.13353	1,779,520	9.30	0.00	0	0
R213	On 07/05/2020	9.00	Put			4,476.55000	4.47655	4,174,650	9.30	0.00	0	0
R213	On 07/05/2020	9.01	Call			2,159.80000	2.15980	1,805,410	9.31	0.00	0	0
R213	On 07/05/2020	9.01	Put			4,440.93000	4.44093	4,138,650	9.31	0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	37,439
R214	On 01/08/2019			9.89076	72.79069	9.87301	72.90969		12.78	6,551,162.10	90	9,773

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	07/11/2019	Bond Future			9.96744	70.88639	9.94915	71.00745		13.00	6,379,775.10	90	16,173
R214	On	06/02/2020	Bond Future			10.04040	72.16223	10.02156	72.28538		13.54	0.00	0	0
R214	On	07/05/2020	Bond Future			10.10297	70.20905	10.08356	70.33460		14.02	0.00	0	0
Total R214 Future												12,930,937.20	180	25,946
R214	On	01/08/2019	Bond Future	10.33	Call			2,964.00000	2.96400	2,844,990	14.15	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			0.01000	0.00001	0,000	14.15	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			3,026.60000	3.02660	2,907,590	14.18	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			0.01000	0.00001	0,000	14.18	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			2,901.32000	2.90132	2,782,300	14.13	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			0.02000	0.00002	0,000	14.13	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			2,232.97000	2.23297	2,056,450	13.02	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			1,831.53000	1.83153	1,776,070	13.02	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			2,270.75000	2.27075	2,092,570	13.03	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			1,803.69000	1.80369	1,746,570	13.03	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			2,195.61000	2.19561	2,020,630	13.00	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			1,859.88000	1.85988	1,805,960	13.00	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			1,884.90000	1.88490	1,799,610	13.12	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,972.71000	3.97271	4,010,570	13.12	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			1,912.69000	1.91269	1,827,630	13.14	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,931.96000	3.93196	3,970,050	13.14	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			1,940.90000	1.94090	1,856,070	13.16	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,891.73000	3.89173	3,930,050	13.16	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Call			2,755.06000	2.75506	2,402,890	13.70	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,902.33000	4.90233	4,675,710	13.70	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			2,783.92000	2.78392	2,431,430	13.72	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,863.26000	4.86326	4,636,320	13.72	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			2,726.35000	2.72635	2,374,520	13.69	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,941.65000	4.94165	4,715,370	13.69	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												12,930,937.20	180	25,946
Total for Bond												1,794,058,995.70	24,704	1,450,550
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
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

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/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/08/2019 GOVI			669.75500	669.75500	670.56000	670.56000			73,673,050.00	11	9
GOVI On 07/11/2019 GOVI			682.56300	682.56300	683.38300	683.38300			95,558,820.00	14	1,089
GOVI On 06/02/2020 GOVI			694.84800	694.84800	695.68300	695.68300			0.00	0	0
GOVI On 07/05/2020 GOVI			707.80400	707.80400	708.65500	708.65500			0.00	0	0
Total GOVI Future									169,231,870.00	25	1,098
GOVI On 01/08/2019 GOVI	638.68	Call			318,800.00000	31.88000	310,750,000		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			318,700.00000	31.87000	310,650,000		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			318,900.00000	31.89000	310,850,000		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			104,730.00000	10.47300	96,530,000		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			104,630.00000	10.46300	96,430,000		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			104,830.00000	10.48300	96,630,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			74,570.00000	7.45700	82,920,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			74,670.00000	7.46700	83,020,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			74,470.00000	7.44700	82,820,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			113,350.00000	11.33500	121,860,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			113,450.00000	11.34500	121,960,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			113,250.00000	11.32500	121,760,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Option									0.00	0	0
Total For GOVI									169,231,870.00	25	1,098
Total for GOVI									169,231,870.00	25	1,098
AL37 On 01/08/2019 Index Future			651.56600	651.56600	652.03200	652.03200			0.00	0	0
AL37 On 07/11/2019 Index Future			664.02700	664.02700	664.50100	664.50100			0.00	0	0
AL37 On 06/02/2020 Index Future			675.97800	675.97800	676.46000	676.46000			0.00	0	0
AL37 On 07/05/2020 Index Future			688.58200	688.58200	689.07400	689.07400			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/08/2019 Index Future			756.70900	756.70900	757.31000	757.31000			0.00	0	0
AL7T On 07/11/2019 Index Future			771.18000	771.18000	771.79100	771.79100			0.00	0	120
AL7T On 06/02/2020 Index Future			785.06000	785.06000	785.68200	785.68200			0.00	0	0
AL7T On 07/05/2020 Index Future			799.69800	799.69800	800.33200	800.33200			0.00	0	0
Total AL7T Future									0.00	0	120
Total For AL7T									0.00	0	120
ALBI On 01/08/2019 Index Future			676.66400	676.66400	677.53700	677.53700			0.00	0	44
ALBI On 07/11/2019 Index Future			689.60500	689.60500	690.49300	690.49300			0.00	0	230
ALBI On 06/02/2020 Index Future			702.01700	702.01700	702.92100	702.92100			0.00	0	0
ALBI On 07/05/2020 Index Future			715.10600	715.10600	716.02800	716.02800			0.00	0	0
Total ALBI Future									0.00	0	274
Total For ALBI									0.00	0	274
IGOV On 01/08/2019 Index Future			260.06400	260.06400	261.80200	261.80200			52,012,800.00	20	98
IGOV On 07/11/2019 Index Future			265.10700	265.10700	266.87800	266.87800			29,161,770.00	11	1,016
IGOV On 06/02/2020 Index Future			269.94200	269.94200	271.74500	271.74500			0.00	0	0
IGOV On 07/05/2020 Index Future			275.03700	275.03700	276.87500	276.87500			0.00	0	0
Total IGOV Future									81,174,570.00	31	1,114
Total For IGOV									81,174,570.00	31	1,114
Total for Index									81,174,570.00	31	1,508
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			95.47000	95.47000	95.50000	95.50000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Derivatives :									2,044,465,435.70	24,760	1,453,207	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.89774				0.00	0	0
Total AA06 SPOT									0.00	0	0	
Total For AA06									0.00	0	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0	
Total For AA06/JIBAR									0.00	0	0	
AA07 On 15/04/2021 Spot Bond			8.29000	104.74196	8.29000	104.67224				0.00	0	0
Total AA07 SPOT									0.00	0	0	
Total For AA07									0.00	0	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	108.24800	10.00000	108.16400				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	102.20018	10.84000	102.11198				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	104.72948	11.37000	104.63510				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	104.95169	11.81000	104.85356				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	36.40894	100.00000	36.16905				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	33.88609	100.00000	33.65912				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	108.68400	10.00000	108.59900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.77000	4.77000	4.77000	281.27951				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.74359				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.24334				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.16569				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 14/05/2020 Spot Bond					0.00000	102.36753				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	103.30734				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.43639				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.20999				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond					0.00000	102.78690				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN19 On 30/05/2020 Spot Bond					0.00000	101.84162				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN21 On 30/05/2022 Spot Bond					0.00000	102.78835				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.57557				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.06733				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	100.59249				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.41468				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	102.40919				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	101.49401				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	101.53828				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	102.03677				0.00	0	500,000,000
Total ABFN29 SPOT										0.00	0	500,000,000
Total For ABFN29										0.00	0	500,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.90862				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	101.80696				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	102.04033				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	102.19046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.10049				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	99.89404				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.09131				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	99.88931				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.22480				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	102.83920				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	102.28423				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	101.55850				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	101.03517				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	101.87239				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			5.74000	5.74000	5.74000	149.13258				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	63.67905	100.00000	63.24076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.29000	6.29000	6.29000	132.37775			0.00	0	211,745,200
Total ABKI03 SPOT									0.00	0	211,745,200
Total For ABKI03									0.00	0	211,745,200
ABKI03 On 13/10/2021 Spot Bond			100.00000	24.47242	100.00000	24.30397			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			8.15500	8.15500	8.15500	126.25746			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.11652	100.00000	12.03356			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	93.41004			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			4.08000	203.26032	4.08000	203.14023			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.02500	4.02500	4.02500	129.68225			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.23000	4.23000	4.23000	176.26755			0.00	0	400,000,000
Total ABN62 SPOT									0.00	0	400,000,000
Total For ABN62									0.00	0	400,000,000
ABN63 On 07/12/2033 Spot Bond			3.95000	3.95000	3.95000	218.45942			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.00500	9.00500	9.00500	99.48473			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			9.70000	9.70000	9.70000	105.33301			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.66500	7.66500	7.66500	100.87082			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.24500	10.24500	10.24500	102.48078			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			7.69000	105.71028	7.69000	105.64492			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.84000	103.11373	7.84000	103.04911			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.10666	9.20000	102.03181			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			8.37000	105.33003	8.37000	105.25964			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			7.50000	104.28857	7.50000	104.22599			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.32500	106.30270	8.32500	106.23205		9,990,000,000,000.00		1,200,000,000	400,000,000
Total ABS15 SPOT								9,990,000,000,000.00		1,200,000,000	400,000,000
Total For ABS15								9,990,000,000,000.00		1,200,000,000	400,000,000
ABS16 On 11/11/2025 Spot Bond			8.98500	109.04646	8.98500	108.96835		0.00	0	0	200,000,000
Total ABS16 SPOT								0.00	0	0	200,000,000
Total For ABS16								0.00	0	0	200,000,000
ABS17 On 11/11/2027 Spot Bond			9.13500	111.02916	9.13500	110.94834		0.00	0	0	1,500,000,000
Total ABS17 SPOT								0.00	0	0	1,500,000,000
Total For ABS17								0.00	0	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.36500	108.58354	8.36500	108.51102		0.00	0	0	0
Total ABS18 SPOT								0.00	0	0	0
Total For ABS18								0.00	0	0	0
ABS6 On 01/06/2020 Spot Bond			7.91000	101.66470	7.91000	101.60008		0.00	0	0	0
Total ABS6 SPOT								0.00	0	0	0
Total For ABS6								0.00	0	0	0
ABS7 On 11/09/2026 Spot Bond			8.93500	102.80103	8.93500	102.72780		0.00	0	0	3,560,000,000

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 ABS7 SPOT									0.00	0	3,560,000,000
Total For ABS7									0.00	0	3,560,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.45441	100.00000	12.37234			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.62000	3.62000	3.62000	293.93757			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.99000	158.65460	2.99000	158.57501			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.14500	11.14500	11.14500	99.86717			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
ACL08€ On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.17320			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.14998			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			7.99000	7.99000	7.99000	101.91343			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	228.66616				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	228.73347				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	101.12117				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond					0.00000	101.12468				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.11536				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	101.58082				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.14431				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.14790				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.14790				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.16768				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.16768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	154.24305				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	156.97127				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	98.08736				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.11074				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	99.76589				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.17244				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.10606				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.08862				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	101.93484				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	102.49717				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	101.75914				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	101.76909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.73268				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	102.51064				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	102.43447				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	102.92380				0.00	3,520,000,000	860,000,000
Total AGT02 SPOT										0.00	3,520,000,000	860,000,000
Total For AGT02										0.00	3,520,000,000	860,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.38895				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.11385				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.15251				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.38298				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.38096				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.40307				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.42515				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	100.49721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3C4 SPOT									0.00	0	0
Total For AHF3C4									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.51916			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	102.31249			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	101.79699			0.00	0	0
Total AHF5A2 SPOT									0.00	0	0
Total For AHF5A2									0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.19500	106.69719	9.19500	106.61774			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	101.85668			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	101.93626			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	102.49274			0.00	0	0
Total AHF5D1 SPOT									0.00	0	0
Total For AHF5D1									0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A: On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHL1B: On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1BU SPOT									0.00	0	0
Total For AHL1BU									0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.04500	111.26031	9.04500	111.17966				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.69500	103.83258	8.69500	103.76056				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.74000	97.14983	10.74000	97.06702				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			4.23000	180.93699	4.23000	180.82792				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.12392				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.28784				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	101.75780				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	102.39150				0.00	0	180,000,000
Total APF06 SPOT										0.00	0	180,000,000
Total For APF06										0.00	0	180,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.98669				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.21743				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.22313				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
ASN02L On 07/12/2033 Spot Bond			4.20000	236.58526	4.20000	236.44322				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 10/11/2019 Spot Bond					0.00000	99.75858				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.21500	212.29843	4.21500	212.17074				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04L 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
ASN05L On 22/04/2020 Spot Bond					0.00000	100.28429				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	100.10093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	100.01627				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	99.88804				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07 On 20/06/2020 Spot Bond					0.00000	101.24990				0.00	0	13,333,366
Total ASN078 SPOT										0.00	0	13,333,366
Total For ASN078										0.00	0	13,333,366
ASN08 On 20/09/2020 Spot Bond					0.00000	101.07459				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	101.92110				0.00	0	99,700,000
Total ASN083 SPOT										0.00	0	99,700,000
Total For ASN083										0.00	0	99,700,000
ASN08 On 03/09/2020 Spot Bond					0.00000	101.69312				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	134.15529				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond					0.00000	100.27900				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	99.76985				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	89.41902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111On 02/12/2020 Spot Bond					0.00000	101.54586				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113On 07/03/2021 Spot Bond					0.00000	101.41999				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN121On 20/12/2020 Spot Bond					0.00000	101.39950				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN134On 20/12/2020 Spot Bond					0.00000	101.38792				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN135On 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
ASN137On 31/01/2022 Spot Bond			3.72000	155.92304	3.72000	155.83571				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN140On 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
ASN143On 20/06/2020 Spot Bond					0.00000	102.30657				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN144On 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
ASN145On 20/06/2021 Spot Bond					0.00000	85.24488				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN146On 04/05/2021 Spot Bond					0.00000	99.92581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	99.92989				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			3.76500	155.75654	3.76500	155.66875				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	55.37564				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.57852				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			4.82000	168.76450	4.82000	168.65480				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	99.85871				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	101.88006				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164: On 20/06/2021 Spot Bond					0.00000	101.92465				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172: On 02/12/2019 Spot Bond					0.00000	101.48071				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174: On 21/12/2021 Spot Bond					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	101.22814				0.00	0	66,666,667
Total ASN181 SPOT										0.00	0	66,666,667
Total For ASN181										0.00	0	66,666,667
ASN181: On 12/06/2020 Spot Bond					0.00000	101.24969				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	100.85020				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			4.55000	102.89667	4.55000	102.83222				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	101.05145				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	101.06100				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	101.12705				0.00	0	5,100,000

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 ASN204 SPOT										0.00	0	5,100,000
Total For ASN204										0.00	0	5,100,000
ASN204 On 24/08/2021 Spot Bond					0.00000	102.05505				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	102.23551				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	101.59699				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 29/08/2022 Spot Bond					0.00000	101.65320				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 09/03/2020 Spot Bond					0.00000	101.47572				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN243 On 29/05/2021 Spot Bond					0.00000	101.56474				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN255 On 20/06/2023 Spot Bond					0.00000	101.22582				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN264 On 20/06/2023 Spot Bond					0.00000	101.05727				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274 On 08/08/2019 Spot Bond					0.00000	99.87936				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN277 On 15/08/2023 Spot Bond					0.00000	101.99032				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond					0.00000	101.90497				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond					0.00000	101.85271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond					0.00000	101.30572				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond					0.00000	100.97843				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN291 On 20/12/2023 Spot Bond					0.00000	101.10376				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	101.29538				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN310 On 17/01/2020 Spot Bond					0.00000	106.59393				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN314 On 20/01/2021 Spot Bond					0.00000	101.36798				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 30/04/2020 Spot Bond					0.00000	100.01700				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
ASN316 On 30/03/2020 Spot Bond					0.00000	100.81684				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN317 On 31/03/2029 Spot Bond			4.19500	4.19500	4.19500	94.78703				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.39000	4.39000	4.39000	92.33530				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	101.06744				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	101.15950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33: On 09/05/2024 Spot Bond					0.00000	99.76732				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	101.07233				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			4.31000	106.46348	4.31000	106.39881				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	101.11534				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	99.78573				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	99.78573				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	100.72222				0.00	0	9,900,000
Total ASN346 SPOT										0.00	0	9,900,000
Total For ASN346										0.00	0	9,900,000
ASN35: On 20/06/2024 Spot Bond					0.00000	100.80683				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.28636				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.06692				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			7.91000	103.62255	7.91000	103.55668				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.94000	106.53311	7.94000	106.46551				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	103.35216	9.30000	103.27560				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	102.43229				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	101.10776				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	100.45558				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	102.58262				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.79309				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	101.38354				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.21491				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	104.68111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	102.38663				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.29000	11.29000	11.29000	102.02248				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.09557				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.03526				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.94537				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.04385				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.87074				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.03536				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.09500	11.09500	11.09500	101.21600				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	100.97948				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.97948				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.97948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.75500	11.75500	11.75500	106.00384				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	101.40530				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	101.37102				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	101.19592				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.19684				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.30131				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.56720				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB10 On 30/06/2020 Spot Bond					0.00000	101.34421				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	101.17285				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	101.19342				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	101.19342				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	101.19342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1I 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
BAYD2I 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
BAYD3I 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
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond					0.00000	101.37567				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	99.78866				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.24537				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	100.91109				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			8.70000	8.70000	8.70000	98.83903				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	10.41726	100.00000	10.34825				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	99.93028				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.77189				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			8.65000	102.83424	8.65000	102.76298				0.00	0	5,200,000
Total BGL02 SPOT										0.00	0	5,200,000
Total For BGL02										0.00	0	5,200,000
BGL03 On 05/02/2020 Spot Bond					0.00000	101.03716				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			8.09500	100.90656	8.09500	100.87312				0.00	0	9,000,000
Total BGL04 SPOT										0.00	0	9,000,000
Total For BGL04										0.00	0	9,000,000
BGL05 On 04/09/2020 Spot Bond			9.79000	106.31733	9.79000	106.23452				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	103.81540				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.26500	108.94659	10.26500	108.85772				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	101.79048				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			9.49000	106.00304	9.49000	105.92295				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	99.91528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.27000	106.44980	10.27000	106.36293				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	106.48115				0.00	1,500,000,000	1,050,000,000
Total BGL12 SPOT										0.00	1,500,000,000	1,050,000,000
Total For BGL12										0.00	1,500,000,000	1,050,000,000
BGL13 On 20/08/2021 Spot Bond			8.69500	110.95953	8.69500	110.88129				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.49224				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.73554				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	102.04147				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	105.16828				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.15780				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	104.47484				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	108.56918				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID07 On 30/06/2020 Spot Bond					0.00000	101.14292				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	100.81134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.95956				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	101.87167				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			8.43500	106.22619	8.43500	106.15467				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	101.19514				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	101.16416				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	100.04917				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	100.58245				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	101.97587				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	100.96390				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	101.45010				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	100.92695				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.22760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1:On 09/10/2019 Spot Bond					0.00000	100.55860				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	100.84191				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1:On 22/03/2020 Spot Bond					0.00000	100.88999				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1:On 23/07/2020 Spot Bond					0.00000	100.25090				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1:On 23/01/2020 Spot Bond					0.00000	100.20577				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										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	100.94264				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	100.93271				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	99.89019				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.76183				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
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	102.42596				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			9.49500	105.03816	9.49500	104.95664				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	102.78813				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			8.01000	102.43220	8.01000	102.36664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.59597			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			8.01500	107.68877	8.01500	107.61981		336,630,000,000.00		42,000,000	0
Total CBL26 SPOT								336,630,000,000.00		42,000,000	0
Total For CBL26								336,630,000,000.00		42,000,000	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.64568			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	101.76322			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	100.01211			0.00	0	1,000,000,000
Total CBL29 SPOT									0.00	0	1,000,000,000
Total For CBL29									0.00	0	1,000,000,000
CCT01 On 23/06/2023 Spot Bond			9.67000	110.65540	9.67000	110.56978			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			9.44500	109.97950	9.44500	109.89634			0.00	0	605,500,000
Total CCT02 SPOT									0.00	0	605,500,000
Total For CCT02									0.00	0	605,500,000
CCT03 On 15/03/2025 Spot Bond			9.67500	110.62978	9.67500	110.54460			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			9.73500	9.73500	9.73500	102.80360			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	108.68360	10.00000	108.59850			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	101.81020			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	101.27111			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.23755				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	100.65837				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.33506				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.20087				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	102.49053				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.17636				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	99.91162				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	99.83055				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	100.87795				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	100.86132				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	153.62228	3.14000	153.46644				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			3.69000	3.69000	3.69000	151.11572				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	108.68400	10.00000	108.59900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	102.18218				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.28500	100.09442	10.28500	100.01262				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			10.80500	101.57745	10.80500	101.49034				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 20/03/2023 Spot Bond					0.00000	101.22824				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	102.13852				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32 On 20/06/2023 Spot Bond					0.00000	101.22582				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN34 On 20/12/2023 Spot Bond					0.00000	101.30698				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34 On 20/12/2023 Spot Bond					0.00000	100.50589				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.46500	107.92254	9.46500	107.84120				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	99.89089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.60500	109.64951	11.60500	109.54871				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	99.88655				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	100.17912				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	109.27473				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			8.29000	106.05780	8.29000	105.98759				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	102.40219	10.98000	102.31299				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	104.09727	11.00000	104.00644				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	101.21390				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			11.39500	106.91547	11.39500	106.81892				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	101.31607				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	101.09779				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	100.18918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.16199				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	98.28645				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.10373				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.33745				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	101.63576				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	102.06864				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	102.05772				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	101.10362				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	96.80292				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.10943				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	102.29545				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	103.06881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.54043				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.19616				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.97164				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	101.26038				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.49085				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	101.14808				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	101.31840				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	104.91639				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	100.23434				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	102.56226				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	101.56147				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
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	145.25000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.20820				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.15595				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.97919				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	146.54000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			8.19000	107.41007	8.19000	107.33981				0.00	0	15,600,000
Total CLN445 SPOT										0.00	0	15,600,000
Total For CLN445										0.00	0	15,600,000
CLN452 On 31/01/2022 Spot Bond			3.99000	154.92734	3.99000	154.83722				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.27500	115.78594	6.27500	115.69757				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.51500	114.39892	6.51500	114.30943				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	101.35568				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	102.00768				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	102.44536				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.69735				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	105.08337				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.46000	108.68708	9.46000	108.60385				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.21500	105.82636	9.21500	105.74867				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	101.21060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	100.88429				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	100.88768				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	101.98440				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	102.09755				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.92832				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.21977				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	24.75894	100.00000	24.59580				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.92074				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	102.03807				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	103.63898				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.40155				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.39000	104.29973	8.39000	104.22949				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.64802				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			11.89500	103.48099	11.89500	103.65111				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.69500	101.36660	8.69500	101.29628				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.10124				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	101.98040				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	102.75852				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	100.88906				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	101.21885				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			10.89000	104.18472	10.89000	104.20416				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	101.60004				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.09500	108.09682	9.09500	108.01848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	103.07271				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	103.86525				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	101.90112				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.59149				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	100.60109				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.62164				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	100.62164				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.21378				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	101.65950				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	101.96927				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.59213				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.99884				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	101.79950				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	102.57080	9.96000	103.76702				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	101.75497	10.01000	102.54034				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	101.80426				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	102.21884	9.60000	101.69592				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	101.29802				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.09679				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	101.68046				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	102.04895				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	103.70900	9.20000	103.63298				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.21501				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	100.17256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	105.44531				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	102.91699				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	103.91666				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	101.24695				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	101.29802				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.82493				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	101.16193				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			9.92500	9.92500	9.92500	100.41503				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond						102.29051				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	98.38454				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	100.19554				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	102.08359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	101.44605				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	100.47886				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	114.91500				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	101.64406				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN542 On 07/06/2023 Spot Bond					0.00000	102.69258				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond					0.00000	102.27866				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	100.47246				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.39500	107.72600	9.39500	107.64407				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			9.44500	106.19412	9.44500	106.11426				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.53500	105.21656	9.53500	105.13670				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.30500	4.30500	4.30500	103.89450				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond					0.00000	250.83940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55(On 07/12/2025 Spot Bond			4.30500	4.30500	4.30500	103.89370				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55(On 03/03/2020 Spot Bond				100.00000	0.00000	106.33500				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	117.54700				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55(On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55(On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55(On 20/12/2020 Spot Bond					0.00000	101.30101				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55(On 15/11/2023 Spot Bond					0.00000	102.07866				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55(On 12/11/2023 Spot Bond					0.00000	99.77089				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55(On 24/11/2024 Spot Bond					0.00000	101.80710				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55(On 17/01/2024 Spot Bond					0.00000	100.51086				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
CLN56(On 20/12/2023 Spot Bond			100.00000		0.00000	110.52100				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56(On 11/02/2026 Spot Bond					0.00000	99.76423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	101.52032	10.16000	102.23285				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			9.39500	105.09685	9.39500	105.80185				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	99.86055				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	101.76705				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	100.52151				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	101.52620				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	99.77363				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	102.20824				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	102.23036				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			9.62500	103.15812	9.62500	103.83882				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	99.76282				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	102.13745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	99.77282				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	101.15633				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	101.23150				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 On 18/04/2026 Spot Bond					0.00000	100.40484				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	100.83336				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/10/2024 Spot Bond					0.00000	100.71610				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN581 On 10/05/2024 Spot Bond					0.00000	99.76988				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	101.75885				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	101.28749				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	100.38298				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	101.53564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	101.28992				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	101.31377				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	101.03889				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	101.07298				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	101.18604				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	100.88949				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.49500	122.65032	4.49500	99.73940				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	100.74675				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	100.78539				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond					0.00000	100.64022				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	100.59739				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.32341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	100.60737				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.34548				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.28944				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.28944				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN601 On 04/06/2023 Spot Bond					0.00000	100.28126				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										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			8.70000	98.90805	8.70000	98.83903				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	101.07477				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond					0.00000	101.11524				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	101.99200				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			8.49000	113.94872	8.49000	113.87108				0.00	0	300,000,000
Total COJ05 SPOT										0.00	0	300,000,000
Total For COJ05										0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.37000	107.54171	8.37000	107.46985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.95500	108.69681	9.95500	108.61029			9,994,820,000,000.00	1,004,000,000	251,000,000
Total COJ08 SPOT									9,994,820,000,000.00	1,004,000,000	251,000,000
Total For COJ08									9,994,820,000,000.00	1,004,000,000	251,000,000
COJG0 On 09/06/2024 Spot Bond			8.87500	106.61103	8.87500	106.53518			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			9.53000	101.79027	9.53000	101.71263			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.09000	98.55143	11.09000	98.46428			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.04500	92.74992	11.04500	92.66822			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			11.51000	11.51000	11.51000	98.84735			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.10168			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.13272			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.26588				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	100.95858				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.09690				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	100.88912				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	100.92077				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	100.97737				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	101.26590				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	100.04400				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	94.35418				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	102.02877				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	101.77904				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	103.19331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.36500	9.36500	9.36500	106.54141				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	101.81680				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.14000	102.68149	8.14000	102.61436				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			7.92000	100.69264	7.92000	100.62785				0.00	0	100,014,600,000
Total DV22 SPOT										0.00	0	100,014,600,000
Total For DV22										0.00	0	100,014,600,000
DV22/R On 07/02/2020 Spot Bond			100.00000	69.50457	100.00000	69.03904				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			8.44500	109.07875	8.44500	109.00401		6,756,000,000,000.00		800,000,000	7,832,449,500	
Total DV23 SPOT								6,756,000,000,000.00		800,000,000	7,832,449,500	
Total For DV23								6,756,000,000,000.00		800,000,000	7,832,449,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.29286	100.00000	19.16364				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	19.29286	100.00000	19.16364				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			8.59500	108.53272	8.59500	108.45705				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.48932	9.69000	104.40742				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.48932	9.69000	104.40742				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			10.98000	99.55566	10.98000	99.46750				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	104.67894	10.10000	104.59350				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.67894	10.10000	104.59350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.72216				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	101.02721				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.66926				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	100.44765				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	101.61251				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	101.43231				0.00	0	7,000,000,000
Total DVF22 SPOT										0.00	0	7,000,000,000
Total For DVF22										0.00	0	7,000,000,000
DVF22 On 29/08/2022 Spot Bond					0.00000	102.31124				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	100.20887				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.24167				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	101.14643				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	100.77409				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	100.78989				0.00	0	3,920,000,000

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 DVF27 SPOT										0.00	0	3,920,000,000
Total For DVF27										0.00	0	3,920,000,000
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.43486				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB21 On 31/05/2024 Spot Bond					0.00000	101.51193				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.54440				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	52.40434	100.00000	52.05904				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E173 On 01/08/2019 Spot Bond			7.99500	99.91246	7.99500	99.97810				0.00	0	0
Total E173 SPOT										0.00	0	0
Total For E173										0.00	0	0
E174 On 01/08/2020 Spot Bond			8.17000	105.11178	8.17000	105.04319				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			8.22000	109.65411	8.22000	109.58212				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.00000	104.72157	8.00000	104.65463				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.10000	107.60983	8.10000	107.54020				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.00500	107.37615	9.00500	107.29908				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	105.41046	4.46000	105.34518				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.20000	95.46197	4.20000	95.40484			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	125.56804	2.25000	125.51253			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			4.08000	130.99041	4.04000	131.31310			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			3.97000	118.17227	3.97000	118.10372			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			3.97000	115.54391	3.97000	115.47688			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.12000	105.92628	4.12000	105.86337			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			4.17000	97.03922	4.17000	96.98138			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	125.56804	2.25000	125.51253			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	105.80192			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	104.13476			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.82000	102.75850	7.82000	102.69427			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.79000	108.59600	7.79000	108.52836				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.06500	102.45344	10.06500	102.37145				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.78000	10.78000	10.78000	96.64245				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			10.83000	10.83000	10.83000	102.45301				0.00	0	999,999,900
Total EMM05 SPOT										0.00	0	999,999,900
Total For EMM05										0.00	0	999,999,900
EMM06 On 23/06/2025 Spot Bond			10.19500	10.19500	10.19500	101.23971				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.04500	10.04500	10.04500	102.09397				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.08000	11.08000	11.08000	85.05759				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.27842				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01: On 23/04/2021 Spot Bond					0.00000	100.25972				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	101.43236				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.02340				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	100.02316				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	101.22202				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	101.47245				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.34852				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.06539				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	101.91119				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.50479				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	101.64193				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	101.50378				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.33635				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.35916				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	101.24652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.31377				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4L On 06/11/2019 Spot Bond					0.00000	100.03365				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	101.36765				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4L On 03/10/2019 Spot Bond					0.00000	100.66306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.62903				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	100.11004				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	101.45890				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	101.48327				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	101.92364				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	101.90277				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	102.02865				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	101.98681				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	108.68400	10.00000	108.59900				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	102.45721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.92357			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	101.85019			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	101.91322			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	101.83342			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			8.56500	104.52357	8.56500	104.45214		8,938,434,000,000.00	1,043,600,000	4,061,990,600	
Total ES23 SPOT								8,938,434,000,000.00	1,043,600,000	4,061,990,600	
Total For ES23								8,938,434,000,000.00	1,043,600,000	4,061,990,600	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.29211	10.00000	100.21236		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			9.51500	94.58579	9.51500	94.51375		6,850,800,000,000.00	720,000,000	2,415,853,100	
Total ES26 SPOT								6,850,800,000,000.00	720,000,000	2,415,853,100	
Total For ES26								6,850,800,000,000.00	720,000,000	2,415,853,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.66462	7.85000	102.59985		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			10.87500	78.82663	10.85500	78.87580		0.00	0	201,721,900	
Total ES33 SPOT								0.00	0	201,721,900	
Total For ES33								0.00	0	201,721,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.90241	7.50000	102.84066		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			11.21000	80.19344	11.21000	80.12178		2,242,000,000,000.00	200,000,000	1,035,736,700	
Total ES42 SPOT								2,242,000,000,000.00	200,000,000	1,035,736,700	
Total For ES42								2,242,000,000,000.00	200,000,000	1,035,736,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.34701	8.50000	102.27721		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.35959				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	101.22643				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	101.25888				0.00	0	300,000,000
Total EXX05 SPOT										0.00	0	300,000,000
Total For EXX05										0.00	0	300,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.08063				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.11531				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	13.42474	100.00000	13.32741				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.84906	100.00000	21.69066				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.31637				0.00	0	180,000,000
Total FIFB10 SPOT										0.00	0	180,000,000
Total For FIFB10										0.00	0	180,000,000
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.00407				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	102.00467				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.89056				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	101.82021				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	101.36439				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT01£ On 05/08/2019 Spot Bond					0.00000	102.00767				0.00	0	0
Total FNT015 SPOT										0.00	0	0
Total For FNT015										0.00	0	0
FNT01£ On 03/09/2019 Spot Bond					0.00000	101.27649				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	100.69271				0.00	0	0
Total FNT017 SPOT										0.00	0	0
Total For FNT017										0.00	0	0
FNT01£ On 03/10/2019 Spot Bond					0.00000	100.07266				0.00	0	0
Total FNT018 SPOT										0.00	0	0
Total For FNT018										0.00	0	0
FNTB1(On 16/09/2019 Spot Bond					0.00000	102.83438				0.00	0	0
Total FNTB10 SPOT										0.00	0	0
Total For FNTB10										0.00	0	0
FNTC1(On 01/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FNTC10 SPOT										0.00	0	0
Total For FNTC10										0.00	0	0
FNTD1(On 11/10/2019 Spot Bond					0.00000	101.78849				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										0.00	0	0
FNTE1(On 22/11/2019 Spot Bond					0.00000	101.29184				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	100.06608				0.00	0	0
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										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	102.77237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.19000	10.19000	10.19000	101.32854			3,749,920,000,000.00	368,000,000	184,000,000
Total FRB14 SPOT									3,749,920,000,000.00	368,000,000	184,000,000
Total For FRB14									3,749,920,000,000.00	368,000,000	184,000,000
FRB15 On 06/03/2020 Spot Bond					0.00000	103.03087			0.00	0	520,000,000
Total FRB15 SPOT									0.00	0	520,000,000
Total For FRB15									0.00	0	520,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.45737			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	104.67421			0.00	0	700,000,000
Total FRB17 SPOT									0.00	0	700,000,000
Total For FRB17									0.00	0	700,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.21447			0.00	0	609,000,000
Total FRB18 SPOT									0.00	0	609,000,000
Total For FRB18									0.00	0	609,000,000
FRB19 On 14/04/2021 Spot Bond			10.19000	107.04728	10.19000	106.96010			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	103.87225			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.28941			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	106.78985			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.35562			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	101.17365			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	101.41135				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	101.57127				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			10.07500	102.28385	10.07500	102.20147				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			3.15000	158.05091	3.15000	157.96960				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.63000	3.63000	3.63000	293.82460				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	131.51901				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			3.95000	180.12278	3.95000	180.01825				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	95.23290				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	206.10048				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	89.96400	4.81500	89.90557				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			4.68000	92.84278	4.68000	92.78347				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.86000	7.86000	7.86000	90.33691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ01:On 28/10/2024 Spot Bond			8.81000	8.81000	8.81000	64.17944				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ02:On 10/12/2024 Spot Bond			8.86000	8.86000	8.86000	63.38603				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			4.67500	4.67500	4.67500	125.45495				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	99.50258				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	98.22142				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	108.68400	10.00000	108.59900				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19:On 20/06/2024 Spot Bond					0.00000	101.20015				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	102.48916				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond					0.00000	101.17946				0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 07/05/2020 Spot Bond					0.00000	102.17924				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	102.24425				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	99.93146				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.80000	155.62720	3.80000	155.53904				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	101.88098				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			4.66000	152.48992	4.66000	152.39307				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	101.67350				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	100.84398				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	109.53234				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC238 On 08/02/2020 Spot Bond					0.00000	101.02328				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	109.79703				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC240 On 19/10/2020 Spot Bond					0.00000	109.16823				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	100.74645				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC242 On 08/02/2020 Spot Bond					0.00000	100.65352				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC243 On 19/10/2020 Spot Bond					0.00000	100.74336				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC244 On 08/02/2020 Spot Bond					0.00000	101.96512				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	100.73604				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	100.59268				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	101.15686				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC248 On 08/02/2020 Spot Bond					0.00000	102.97817				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	108.56900				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25(On 19/10/2020 Spot Bond					0.00000	100.59084				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	102.35811				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	101.25058				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	101.09994				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	102.40978				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	100.86970				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	102.54738				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	100.58223				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	100.47140				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	100.76854				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	101.33008				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC266 On 23/08/2019 Spot Bond					0.00000	101.63979			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC267 On 06/08/2023 Spot Bond					0.00000	102.70283			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC269 On 21/10/2019 Spot Bond					0.00000	100.24953			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC270 On 16/11/2019 Spot Bond					0.00000	101.77483			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC271 On 30/01/2023 Spot Bond					0.00000	100.01696			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	100.07634			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	102.50061	9.80000	102.42070			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	101.25387			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC276 On 12/12/2020 Spot Bond					0.00000	101.25664			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	101.42379			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	100.83368			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	101.80689			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28(On 20/12/2023 Spot Bond					0.00000	101.17930				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28(On 03/09/2019 Spot Bond					0.00000	102.10009				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	105.54625				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	100.89538				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	102.45686				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28(On 20/12/2022 Spot Bond					0.00000	101.17700				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	103.71263				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28(On 01/02/2020 Spot Bond					0.00000	100.02239				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28(On 01/02/2020 Spot Bond					0.00000	100.02239				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28(On 20/12/2022 Spot Bond					0.00000	101.08283				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29(On 20/06/2022 Spot Bond					0.00000	101.21420				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29(On 26/01/2021 Spot Bond					0.00000	100.18918				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.00357			0.00	0	0
Total FRC292 SPOT									0.00	0	0
Total For FRC292									0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	100.37588			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	100.37186			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	102.09270			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	102.02500			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	102.04684			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	101.73639			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	101.29531			0.00	100,000,000	100,000,000
Total FRC299 SPOT									0.00	100,000,000	100,000,000
Total For FRC299									0.00	100,000,000	100,000,000
FRC30: On 25/04/2023 Spot Bond					0.00000	100.21970			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	101.20972			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	101.62588			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	101.22981			0.00	0	0
Total FRC303 SPOT									0.00	0	0
Total For FRC303									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC30 On 28/12/2020 Spot Bond					0.00000	100.81688			0.00	0	0
Total FRC304 SPOT									0.00	0	0
Total For FRC304									0.00	0	0
FRC305 On 06/11/2023 Spot Bond					0.00000	99.89735			0.00	0	0
Total FRC305 SPOT									0.00	0	0
Total For FRC305									0.00	0	0
FRC306 On 27/02/2023 Spot Bond					0.00000	100.53504			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			4.44000	4.44000	4.44000	153.19039			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			4.38000	4.38000	4.38000	153.40873			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			4.36000	4.36000	4.36000	153.48159			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD16U On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD16U SPOT									0.00	0	0
Total For FRD16U									0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.88500	87.36189	4.88500	87.30484				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			4.77500	99.68288	4.77500	99.61866				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.08974				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	101.46998				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	102.49356				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.92381				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.88294				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.00928				0.00	5,370,000,000	2,685,000,000
Total FRJ25 SPOT										0.00	5,370,000,000	2,685,000,000
Total For FRJ25										0.00	5,370,000,000	2,685,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.40818				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.07622				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	101.95716				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.62800	3.62800	3.62800	103.64430				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			4.02000	4.02000	4.02000	110.90866				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.22618				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.22618				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			4.16000	108.76823	4.16000	108.70349				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			4.15000	213.82020	4.15000	213.69271			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.95000	97.26699	4.95000	97.20296			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			4.18000	4.18000	4.18000	212.98861			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.22500	128.44177	4.22500	128.36464			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	116.13359	3.70500	116.06868			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.55000	102.89667	4.55000	102.83222			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.30000	210.32826	4.30000	210.20027			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.35000	209.17965	4.35000	209.05157			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.75500	164.05460	3.75500	115.11223			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.38000	208.49419	4.38000	208.36601			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			5.52000	89.87694	5.52000	89.81371			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			5.00000	166.51883	5.00000	166.40819			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			5.05000	95.91836	5.05000	95.85447			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.52000	172.58535	4.52000	172.47733			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.58000	171.81328	4.58000	171.70490			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.89000	197.24957	4.89000	197.12025			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	102.45809			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.98000	96.86000	4.98000	96.79600			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.23500	5.23500	5.23500	93.41925			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.78000	99.61285	4.78000	99.54864			0.00	0	1,950,854,700
Total FRS136 SPOT									0.00	0	1,950,854,700
Total For FRS136									0.00	0	1,950,854,700
FRS137 On 31/03/2028 Spot Bond			4.39000	174.27196	4.39000	174.16467			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.66000	202.22655	4.66000	202.09769			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.52000	172.58535	4.52000	172.47733			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.52000	172.58535	4.52000	172.47733			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			4.81000	168.89027	4.81000	168.78064			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.52500	126.49547	4.52500	126.41648			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			3.50000	156.74016	3.50000	156.65512			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			4.87000	168.13722	4.87000	168.02724			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.91000	167.63733	4.91000	167.52715			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS149 On 31/01/2025 Spot Bond			4.49500	126.68860	4.49500	126.60979			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.33000	175.05677	4.33000	174.94985			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.92000	4.92000	4.92000	167.40240			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS152 On 20/06/2022 Spot Bond					0.00000	13.23064			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS153 On 06/06/2023 Spot Bond					0.00000	15.94275			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS154 On 06/06/2024 Spot Bond					0.00000	19.53271			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS155 On 06/06/2025 Spot Bond					0.00000	22.74152			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS162 On 20/06/2022 Spot Bond					0.00000	11.94438				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond					0.00000	14.00764				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond					0.00000	17.18674				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond					0.00000	20.00773				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	10.13329				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	10.13700				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	10.01650				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	10.01650				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	100.43926				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	100.46429				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS175 On 26/01/2024 Spot Bond					0.00000	14.97177				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	14.97176				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	19.09163				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS178 On 02/08/2019 Spot Bond					0.00000	114.21554				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	101.14457				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS181 On 19/09/2019 Spot Bond					0.00000	99.86421				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS182 On 27/09/2025 Spot Bond					0.00000	100.96648				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond					0.00000	97.07489				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS184 On 16/11/2023 Spot Bond					0.00000	96.20724				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS185 On 20/11/2019 Spot Bond					0.00000	109.51111				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	107.18606				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	114.68829				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS18 On 23/01/2024 Spot Bond					0.00000	109.88961				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS18 On 03/09/2019 Spot Bond					0.00000	108.74981				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS19 On 16/03/2020 Spot Bond					0.00000	109.12235				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS19 On 16/03/2020 Spot Bond					0.00000	106.72815				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS19 On 19/03/2020 Spot Bond					0.00000	103.80982				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS19 On 23/03/2020 Spot Bond					0.00000	105.77434				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS19 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
FRS19 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
FRS19 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			3.43000	3.43000	3.43000	296.09398				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			3.32000	3.32000	3.32000	297.35109				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			4.04000	4.04000	4.04000	289.23704				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS46 On 31/01/2022 Spot Bond			3.29000	157.52501	3.29000	157.44220			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.09615			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			2.99000	158.65460	2.99000	158.57501			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	99.93290			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			4.00000	104.46771	4.00000	104.40686			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	78.52224	3.67000	111.84491			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			3.68500	3.68500	3.68500	131.95744			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			3.71500	3.71500	3.71500	131.75488			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			4.23000	4.23000	4.23000	287.14022			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			7.47300	102.36232	7.47300	102.30078			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			7.70500	104.12929	7.70500	104.06478			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.13500	8.13500	8.13500	102.07902			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			8.57500	110.79525	8.57500	110.71902			6,396,950,000,000.00	746,000,000	351,500,000
Total FRX24 SPOT									6,396,950,000,000.00	746,000,000	351,500,000
Total For FRX24									6,396,950,000,000.00	746,000,000	351,500,000
FRX25 On 26/07/2025 Spot Bond			9.29500	102.30936	9.29500	102.23362			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.05500	105.55461	9.05500	105.47802			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.10500	110.01828	9.10500	109.93846			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.38500	104.66154	9.38500	104.58332			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			9.66500	100.68206	9.66500	100.60461			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			9.84000	102.00556	9.84000	101.92439			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			9.87000	108.26281	9.87000	108.17736			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.81000	78.18923	10.81000	78.12179			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	101.83155			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	101.95778			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.61651			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	101.03781			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	101.52203			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	101.75571			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	104.19675			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	102.64744			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.60362				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	101.62187				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	101.74046				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	101.88635				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	101.97749				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB30U SPOT									0.00	0	0
Total For GRB30U									0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB31U SPOT									0.00	0	0
Total For GRB31U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB32U SPOT									0.00	0	0
Total For GRB32U									0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB33U SPOT									0.00	0	0
Total For GRB33U									0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	101.80018	4.15000	101.73946			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	103.90965			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	103.03735			0.00	0	2,240,000,000
Total GRT11 SPOT									0.00	0	2,240,000,000
Total For GRT11									0.00	0	2,240,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	101.55290			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	100.91789			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	102.48525			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	100.81319			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	101.84979			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.93500	107.20192	8.93500	107.12514			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.54582			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT19 On 14/03/2022 Spot Bond					0.00000	101.88784				0.00	0	155,000,100
Total GRT19 SPOT										0.00	0	155,000,100
Total For GRT19										0.00	0	155,000,100
GRT20 On 03/04/2024 Spot Bond					0.00000	101.91645				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			9.84500	103.04931	9.84500	102.96817				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	100.43061				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	100.65072				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.25833				0.00	0	3,000,000,000
Total GRT24G SPOT										0.00	0	3,000,000,000
Total For GRT24G										0.00	0	3,000,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.38950				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	102.65225				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.66107				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.21556				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.24426				0.00	0	3,000,000,000
Total GRT29 SPOT										0.00	0	3,000,000,000
Total For GRT29										0.00	0	3,000,000,000
GRT30 On 10/12/2025 Spot Bond					0.00000	101.71900				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT31 On 28/02/2024 Spot Bond					0.00000	101.56993			0.00	0	0
Total GRT31 SPOT									0.00	0	0
Total For GRT31									0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.37809			0.00	0	0
Total GRT32 SPOT									0.00	0	0
Total For GRT32									0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.38641			0.00	0	0
Total GRT33 SPOT									0.00	0	0
Total For GRT33									0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	100.39890			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	100.87444			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			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H6T1U SPOT									0.00	0	0
Total For H6T1U									0.00	0	0
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	100.66329			0.00	0	0
Total HC2T3 SPOT									0.00	0	0
Total For HC2T3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.50648				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.05323				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	100.56792				0.00	0	200,000,000
Total HILB06 SPOT										0.00	0	200,000,000
Total For HILB06										0.00	0	200,000,000
HILB07 On 11/07/2021 Spot Bond					0.00000	100.57449				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	100.95036				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	100.81990				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.29315				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.11974				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.11365				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	102.04221				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	100.82424				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	100.79389				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			8.09500	101.66924	8.09500	101.60349				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	50.41352	100.00000	50.08134				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			3.88000	291.18435	3.88000	291.01704				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.13000	4.13000	4.13000	291.25966				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			4.21500	80.81385	4.21500	97.58182				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			10.73500	89.17555	10.73500	89.09956				0.00	0	1,090,000,000
Total HWAY34 SPOT										0.00	0	1,090,000,000
Total For HWAY34										0.00	0	1,090,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.35296	100.00000	9.29133				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			10.74000	88.85442	10.74000	88.77868				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.35269	100.00000	9.29106			0.00	0	0
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	101.21267			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	100.50710			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
HWF12 On 29/07/2022 Spot Bond					0.00000	100.14541			0.00	0	7,000,000,000
Total HWF12 SPOT									0.00	0	7,000,000,000
Total For HWF12									0.00	0	7,000,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.16000	135.62957	3.07500	136.15328		201,109,218,648,000.00	63,642,157,800	208,929,707,900	
Total I2025 SPOT								1,109,218,648,000.00	63,642,157,800	208,929,707,900	
Total For I2025								1,109,218,648,000.00	63,642,157,800	208,929,707,900	
I2029 On 31/03/2029 Spot Bond			3.27000	102.66381	3.27000	102.60985		141,923,276,472,000.00	43,401,613,600	70,933,070,100	
Total I2029 SPOT								1,923,276,472,000.00	43,401,613,600	70,933,070,100	
Total For I2029								1,923,276,472,000.00	43,401,613,600	70,933,070,100	
I2033 On 28/02/2033 Spot Bond			3.38500	103.66776	3.38500	103.61247		72,115,731,146,000.00	21,304,499,600	113,298,380,000	
Total I2033 SPOT								72,115,731,146,000.00	21,304,499,600	113,298,380,000	
Total For I2033								72,115,731,146,000.00	21,304,499,600	113,298,380,000	
I2038 On 31/01/2038 Spot Bond			3.50000	119.64533	3.40000	121.33913		487,798,475,150,000.00	139,370,992,900	329,953,641,700	
Total I2038 SPOT								1,798,475,150,000.00	139,370,992,900	329,953,641,700	
Total For I2038								1,798,475,150,000.00	139,370,992,900	329,953,641,700	
I2046 On 31/03/2046 Spot Bond			3.44000	114.70474	3.44000	114.64290		725,478,384,448,000.00	210,894,879,200	222,163,815,000	
Total I2046 SPOT								1,547,838,448,000.00	210,894,879,200	222,163,815,000	
Total For I2046								1,547,838,448,000.00	210,894,879,200	222,163,815,000	
I2050 On 31/12/2050 Spot Bond			3.52000	116.41668	3.44000	118.26275		986,688,312,192,000.00	280,309,179,600	270,508,647,251	
Total I2050 SPOT								1,688,312,192,000.00	280,309,179,600	270,508,647,251	
Total For I2050								1,688,312,192,000.00	280,309,179,600	270,508,647,251	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.66435			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			8.41000	8.41000	8.41000	103.33813			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	102.07567			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	100.37512			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.33455			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL108 On 22/11/2019 Spot Bond					0.00000	101.68532			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			3.89000	291.07289	3.89000	290.90540			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.24629			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	101.81321			0.00	600,000,000	300,000,000
Total IBL112 SPOT									0.00	600,000,000	300,000,000
Total For IBL112									0.00	600,000,000	300,000,000
IBL113 On 21/05/2021 Spot Bond					0.00000	101.69753			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	102.11037			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	101.74325			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	100.99898			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.20072			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	101.84943			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	100.51070			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	102.02669			0.00	0	0
Total IBL123 SPOT									0.00	0	0
Total For IBL123									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL124 On 14/02/2024 Spot Bond					0.00000	101.89386			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.72065			0.00	0	0
Total IBL127 SPOT									0.00	0	0
Total For IBL127									0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.54499			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	101.75574			0.00	0	0
Total IBL129 SPOT									0.00	0	0
Total For IBL129									0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.52010			0.00	0	0
Total IBL130 SPOT									0.00	0	0
Total For IBL130									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.04000	3.04000	3.04000	158.38552		491,722,432,000.00	161,750,800	80,875,400	
Total IBL36 SPOT								491,722,432,000.00	161,750,800	80,875,400	
Total For IBL36								491,722,432,000.00	161,750,800	80,875,400	
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900		0.00	0	0	
Total IBL43/JIBAR SPOT								0.00	0	0	
Total For IBL43/JIBAR								0.00	0	0	
IBL46 On 15/01/2020 Spot Bond			8.25000	99.94286	8.25000	99.87754		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			8.01000	101.09255	8.01000	101.02785		1,185,480,000,000.00	148,000,000	0	
Total IBL50 SPOT								1,185,480,000,000.00	148,000,000	0	
Total For IBL50								1,185,480,000,000.00	148,000,000	0	
IBL60 On 17/02/2024 Spot Bond			9.05500	109.16244	9.05500	109.08235		0.00	0	0	
Total IBL60 SPOT								0.00	0	0	
Total For IBL60								0.00	0	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.50258		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			3.14000	158.08857	3.14000	158.00736		301,440,000,000.00	96,000,000	24,000,000	
Total IBL67 SPOT								301,440,000,000.00	96,000,000	24,000,000	
Total For IBL67								301,440,000,000.00	96,000,000	24,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond					0.00000	102.30830			0.00	600,000,000	300,000,000
Total IBL75 SPOT									0.00	600,000,000	300,000,000
Total For IBL75									0.00	600,000,000	300,000,000
IBL77 On 25/11/2020 Spot Bond					0.00000	102.01160			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.14500	104.42640	9.14500	104.35031			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	103.01467			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			7.99000	105.95203	7.99000	105.88438			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	33.21883	100.00000	32.99994			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	101.75900			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	100.53604			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	101.53849			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.48166			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.09598			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL97 On 03/10/2019 Spot Bond					0.00000	100.73871				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	102.52175				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.83500	102.58794	8.83500	102.51487				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	13.26570	100.00000	13.17685				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.04000	102.71279	8.04000	102.64645			964,800,000,000.00	120,000,000	60,000,000	
Total IDCG03 SPOT									964,800,000,000.00	120,000,000	60,000,000	
Total For IDCG03									964,800,000,000.00	120,000,000	60,000,000	
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.92293				0.00	0	230,000,000
Total IDCG05 SPOT										0.00	0	230,000,000
Total For IDCG05										0.00	0	230,000,000
IDCG06 On 24/11/2024 Spot Bond			9.14500	103.54091	9.14500	103.46547				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	101.94930				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			11.48000	101.28548	11.48000	101.16425				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	101.72878				0.00	0	80,000,000
Total IDCG09 SPOT										0.00	0	80,000,000
Total For IDCG09										0.00	0	80,000,000
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.44023				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG11 On 05/12/2026 Spot Bond			9.64500	107.74515	9.64500	107.66199				0.00	0	6,000,000,000
Total IDCG11 SPOT										0.00	0	6,000,000,000
Total For IDCG11										0.00	0	6,000,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.73870				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.92917				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.89272				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	102.40885				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	102.59962				0.00	0	14,000,000,000
Total IDCG16 SPOT										0.00	0	14,000,000,000
Total For IDCG16										0.00	0	14,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	102.07255				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.20118				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	101.24964				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	101.15748				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.10936				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.86117	100.00000	6.81571				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.54500	102.05363	8.54500	101.98366				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			8.15000	103.63905	8.15000	103.57121				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN403U SPOT									0.00	0	0
Total For IN403U									0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN404U SPOT									0.00	0	0
Total For IN404U									0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN405U SPOT									0.00	0	0
Total For IN405U									0.00	0	0
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
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total IN410U SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For IN410U								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395			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	108.68400	10.00000	108.59900			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	101.52754			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.04212			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.04524			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	101.51522			0.00	0	0
Total ING383 SPOT									0.00	0	0
Total For ING383									0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	87.32741			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING394 On 31/01/2020 Spot Bond					0.00000	100.04002				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.09109				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.12484				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.89694				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.29000	103.19590	10.29000	103.11013				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	104.75472				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
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	108.68400	10.00000	108.59900				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	101.45577				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.31340				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.13824				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	100.95860				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF18 On 22/12/2021 Spot Bond					0.00000	100.96915				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	100.97970				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.08714				0.00	0	80,000,000
Total IPF20 SPOT										0.00	0	80,000,000
Total For IPF20										0.00	0	80,000,000
IPF21 On 17/03/2022 Spot Bond					0.00000	101.82770				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.22397				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	99.93357				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	100.46467				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	102.07834				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	102.10136				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF30 On 25/03/2024 Spot Bond					0.00000	100.93545			0.00	0	180,000,000
Total IPF30 SPOT									0.00	0	180,000,000
Total For IPF30									0.00	0	180,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	101.35820			0.00	0	2,000,000,000
Total IPF31 SPOT									0.00	0	2,000,000,000
Total For IPF31									0.00	0	2,000,000,000
IPF32 On 01/07/2026 Spot Bond					0.00000	100.81495			0.00	0	0
Total IPF32 SPOT									0.00	0	0
Total For IPF32									0.00	0	0
IPFC25 On 25/10/2019 Spot Bond					0.00000	100.16066			0.00	0	0
Total IPFC25 SPOT									0.00	0	0
Total For IPFC25									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.03712	2.75000	100.01485			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			6.48000	149.30945	6.48000	149.19270			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	101.42849			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	100.87947			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			5.07500	5.07500	5.07500	122.93106			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			5.07500	5.07500	5.07500	122.93106			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	101.45627			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV033 On 11/02/2021 Spot Bond					0.00000	100.75959			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.19000	102.92928	10.19000	102.84454			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.86366			0.00	0	200,000,000
Total IV035 SPOT									0.00	0	200,000,000
Total For IV035									0.00	0	200,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	100.34454			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.23745			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			5.24000	5.24000	5.24000	150.31526			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	105.41181			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			10.54000	106.85153	10.54000	106.76209			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	107.39850			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			10.43000	10.43000	10.43000	106.58258			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.05637			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			4.19000	154.19479	4.19000	154.10263			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV046 On 21/06/2022 Spot Bond					0.00000	103.53109			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	101.39210			0.00	0	0
Total IV050 SPOT									0.00	0	0
Total For IV050									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
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			5.18000	164.30761	5.18000	164.19610			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
IVA951 On 01/08/2019 Spot Bond			7.20000	7.20000	7.20000	7.20000			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			7.20000	7.20000	7.20000	99.82278			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			7.20000	7.20000	7.20000	99.68538			0.00	0	0
Total IVA953 SPOT									0.00	0	0
Total For IVA953									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA954 On 22/08/2019 Spot Bond			7.20000	7.20000	7.20000	99.54835				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			7.30000	7.30000	7.30000	99.40358				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			7.30000	7.30000	7.30000	99.26544				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			7.30000	7.30000	7.30000	99.12768				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			7.30000	7.30000	7.30000	98.99030				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			7.40000	7.40000	7.40000	98.83778				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			7.40000	7.40000	7.40000	98.56128				0.00	0	0
Total IVA961 SPOT										0.00	0	0
Total For IVA961										0.00	0	0
IVA962 On 17/10/2019 Spot Bond			7.40000	7.40000	7.40000	98.42360				0.00	0	0
Total IVA962 SPOT										0.00	0	0
Total For IVA962										0.00	0	0
IVA963 On 24/10/2019 Spot Bond			7.40000	7.40000	7.40000	98.28632				0.00	0	0
Total IVA963 SPOT										0.00	0	0
Total For IVA963										0.00	0	0
IVA964 On 31/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA964 SPOT										0.00	0	0
Total For IVA964										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900				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	100.81135				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			8.06000	102.60367	8.06000	102.53759				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	101.83685				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.29704				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	99.88068				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	101.81681				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			8.91000	105.65283	8.91000	105.57738				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.85463				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.04980				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	100.86758				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.35618				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.27396				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	100.85895				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC109 On 19/05/2021 Spot Bond					0.00000	102.80438				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			8.56000	104.01325	8.56000	103.94219				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	101.77920				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.28362				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	102.07284				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	101.20801				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.09567				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.32845				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	102.52611				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.71499				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	101.04686				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.68601				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC144 On 03/12/2021 Spot Bond					0.00000	101.48947				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	101.35547				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	101.43566				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.01744				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.30768				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.30091				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	100.41533				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	101.36293				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	99.93815				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.26218				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC157 On 27/02/2020 Spot Bond					0.00000	103.51587				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	100.72484				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	100.88735				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.67086				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	99.85355				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	101.86068				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	101.12601				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.05190			0.00	0	0
Total JAS02 SPOT									0.00	0	0
Total For JAS02									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.24323			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.85031			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.11000	107.02967	8.11000	106.95996			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP008 On 28/11/2019 Spot Bond					0.00000	101.82020				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	101.76921				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	101.44464				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.52965				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	101.68988				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	100.36735				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.50016				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	100.72503				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			9.63500	125.15327	9.63500	125.05730				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.02744				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.06000	102.21432	8.06000	102.14833				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK11/On 28/11/2019 Spot Bond			9.62000	101.72671	9.62000	101.64870			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	104.30715	9.71000	104.22522			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.00528			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	101.95396			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	101.43953			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	104.50191			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			8.59500	105.56483	8.59500	105.49205			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.77926			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	103.54908			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			8.99500	108.53336	8.99500	108.45511			0.00	0	4,100,000,000
Total LBK24 SPOT									0.00	0	4,100,000,000
Total For LBK24									0.00	0	4,100,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	101.38920			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.41296			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK28 On 15/05/2028 Spot Bond			10.11500	104.89969	10.11500	104.81533			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.72000	104.73144	8.72000	104.65819			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.02232			0.00	0	3,000,000,000
Total LBK30 SPOT									0.00	0	3,000,000,000
Total For LBK30									0.00	0	3,000,000,000
LBK31 On 20/09/2023 Spot Bond					0.00000	101.71296			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	99.86321			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	102.07215			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.93725			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	100.88929			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	100.96105			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			7.91500	100.98445	7.91500	105.49023			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.21303			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.99500	106.65829	8.99500	106.58139			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL07 On 04/10/2022 Spot Bond					0.00000	102.87984			0.00	0	330,000,000
Total LGL07 SPOT									0.00	0	330,000,000
Total For LGL07									0.00	0	330,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	104.16567			0.00	0	40,000,100
Total LGL08 SPOT									0.00	0	40,000,100
Total For LGL08									0.00	0	40,000,100
LGL09 On 28/08/2024 Spot Bond					0.00000	104.81548			0.00	0	240,000,000
Total LGL09 SPOT									0.00	0	240,000,000
Total For LGL09									0.00	0	240,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.64846			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC10 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
LHC11 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
LHC12 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			12.59000	103.54277	12.59000	103.43934			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	102.93306			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	102.60097			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	102.91033			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	102.74319			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LOM02 On 30/01/2024 Spot Bond					0.00000	100.03168				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	101.82447				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	102.12852				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	102.05547				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	99.94071				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.18778				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.08702				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	99.79676				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	99.23271				0.00	0	0
Total MAQ144 SPOT										0.00	0	0
Total For MAQ144										0.00	0	0
MAQ14 On 14/10/2019 Spot Bond					0.00000	98.54353				0.00	0	0
Total MAQ148 SPOT										0.00	0	0
Total For MAQ148										0.00	0	0
MAQ14 On 19/08/2019 Spot Bond					0.00000	99.66216				0.00	0	0
Total MAQ149 SPOT										0.00	0	0
Total For MAQ149										0.00	0	0
MAQ15 On 01/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ150 SPOT										0.00	0	0
Total For MAQ150										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ15 On 08/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MAQ151 SPOT									0.00	0	0
Total For MAQ151									0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	100.92511			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	101.19501			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	101.76550			0.00	0	250,000,000
Total MBF057 SPOT									0.00	0	250,000,000
Total For MBF057									0.00	0	250,000,000
MBF05: On 21/05/2021 Spot Bond					0.00000	101.97411			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF060 SPOT									0.00	0	0
Total For MBF060									0.00	0	0
MBF06: On 17/08/2021 Spot Bond					0.00000	101.75772			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	101.25026			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	101.29289			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	101.32807			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	100.53305			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	101.55800			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03: On 02/11/2022 Spot Bond					0.00000	99.99988				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	101.63965				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	101.66866				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	100.43891				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	100.15421				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	100.09059				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	100.83555				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	100.84528				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	101.53042				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	101.54874				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	100.83557				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	100.84530				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			8.39000	8.39000	8.39000	101.42017			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	110.72726			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			9.97500	9.97500	9.97500	100.65746			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			13.27500	13.27500	13.27500	101.28920			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	101.57545			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.14000	106.70056	8.14000	106.63119			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.61835			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.09500	11.09500	11.09500	100.58060			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			9.39500	103.57015	9.39500	103.49138			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.36096			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.12016			0.00	0	180,000,000
Total MMIG07 SPOT									0.00	0	180,000,000
Total For MMIG07									0.00	0	180,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	110.79692			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN06 On 13/07/2020 Spot Bond					0.00000	101.16870				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	102.16999				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.24484				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	101.68930				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	101.83156				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.82933				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.13814				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	101.50698				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	99.78333				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	99.77790				0.00	0	5,000,000,000
Total MTN15 SPOT										0.00	0	5,000,000,000
Total For MTN15										0.00	0	5,000,000,000
MTN16 On 30/05/2022 Spot Bond					0.00000	101.53143				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	101.57315				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN18 On 30/05/2026 Spot Bond					0.00000	101.62172			0.00	0	5,000,000,000
Total MTN18 SPOT									0.00	0	5,000,000,000
Total For MTN18									0.00	0	5,000,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	99.79533			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	101.86012			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	101.83231			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	101.81276			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	101.23525			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.24359			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.23230			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N6E26 On 22/03/2021 Spot Bond					0.00000	101.10941				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.30666				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	102.88657				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	102.16008				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	102.26290				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	102.62221				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	102.92693				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	103.20659				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			8.51500	101.01161	8.51500	100.94297				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.53000	102.71867	7.53000	102.65646				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			8.99500	103.61172	8.99500	103.53742				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.09500	102.15705	10.09500	102.07505				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBG01/ On 29/04/2022 Spot Bond					0.00000	100.00933			0.00	0	0
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02/ On 30/04/2024 Spot Bond					0.00000	100.01053			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03/ On 30/04/2026 Spot Bond					0.00000	100.01142			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			7.92000	102.87598	7.92000	102.81086		269,280,000,000.00		34,000,000	0
Total NBK11A SPOT								269,280,000,000.00		34,000,000	0
Total For NBK11A								269,280,000,000.00		34,000,000	0
NBK12/ On 19/03/2021 Spot Bond			7.28500	106.67922	7.28500	106.61700		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	103.52306	9.38000	103.44572		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			8.79500	107.14525	8.79500	107.07009		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			7.61000	103.92909	7.61000	103.86549		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			7.86000	106.33321	7.86000	106.26530		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			8.74500	107.52590	8.74500	107.44966		0.00		0	0
Total NBK16A SPOT								0.00		0	0
Total For NBK16A								0.00		0	0
NBK17/ On 22/04/2026 Spot Bond			8.94500	107.81922	8.94500	107.74192		0.00		0	1,320,000,000
Total NBK17A SPOT								0.00		0	1,320,000,000
Total For NBK17A								0.00		0	1,320,000,000
NBK18/ On 01/06/2020 Spot Bond			8.48000	102.22984	8.48000	102.16027		0.00		0	0
Total NBK18A SPOT								0.00		0	0
Total For NBK18A								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK19/ On 01/06/2022 Spot Bond			8.39000	104.77383	8.39000	104.70327			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			9.09500	108.14078	9.09500	108.06197		1,127,780,000,000.00		124,000,000	31,000,000
Total NBK20A SPOT								1,127,780,000,000.00		124,000,000	31,000,000
Total For NBK20A								1,127,780,000,000.00		124,000,000	31,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	101.07936			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			9.85500	104.63086	9.85500	104.54884			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.13500	104.71192	9.13500	104.63569			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			9.36500	108.40263	9.36500	108.32178		1,123,800,000,000.00		120,000,000	30,000,000
Total NBK23A SPOT								1,123,800,000,000.00		120,000,000	30,000,000
Total For NBK23A								1,123,800,000,000.00		120,000,000	30,000,000
NBK23I On 12/02/2020 Spot Bond					0.00000	102.02903			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			9.44500	110.72077	9.44500	110.63750			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.94807			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			8.69500	8.69500	8.69500	110.76071			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	104.68439			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	17.15856	100.00000	17.04551			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK26I On 22/04/2026 Spot Bond					0.00000	103.32300				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			9.65500	109.90438	9.65500	109.81994				0.00	0	8,300,000
Total NBK27A SPOT										0.00	0	8,300,000
Total For NBK27A										0.00	0	8,300,000
NBK28I On 02/08/2023 Spot Bond			9.10500	103.05302	9.10500	102.97825				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	102.34083				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.09500	107.28900	9.09500	107.21123				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.38000	108.92539	8.38000	108.85130				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.85249				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 09/11/2023 Spot Bond			8.36500	105.90805	8.36500	105.83732				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	101.95511				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	103.22499				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	103.85727				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	104.91514				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK37I On 02/08/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.33236				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			7.40000	104.95029	7.40000	104.88694				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	96.44669	100.00000	95.72872				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			10.87000	10.87000	10.87000	58.24358				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.04633				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	101.94712				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	102.77802				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	103.72607				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	102.03010				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	102.18738				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	103.09992				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK47I On 15/02/2028 Spot Bond					0.00000	103.76432			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.93892			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	101.99702			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	102.41834			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	101.68945			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	101.76496			0.00	0	10,000,000
Total NBK52B SPOT									0.00	0	10,000,000
Total For NBK52B									0.00	0	10,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	102.14346			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	101.79081			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	101.22168			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NBKB5 On 01/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			130,000,000,000,000.00	81,300,000,000	50,100,000,000
Total NBKB55 SPOT									10,000,000,000,000.00	81,300,000,000	50,100,000,000
Total For NBKB55									10,000,000,000,000.00	81,300,000,000	50,100,000,000
NBKB5 On 01/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	51,000,000,000	30,000,000,000
Total NBKB56 SPOT									10,000,000,000,000.00	51,000,000,000	30,000,000,000
Total For NBKB56									10,000,000,000,000.00	51,000,000,000	30,000,000,000
NBKB5 On 01/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	64,000,000,000	42,000,000,000
Total NBKB57 SPOT									10,000,000,000,000.00	64,000,000,000	42,000,000,000
Total For NBKB57									10,000,000,000,000.00	64,000,000,000	42,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBKB5: On 01/08/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000,000.00	67,000,000,000	60,000,000,000
Total NBKB58 SPOT									10,000,000,000,000.00	67,000,000,000	60,000,000,000
Total For NBKB58									10,000,000,000,000.00	67,000,000,000	60,000,000,000
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.09797			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.04000	106.22276	10.04000	106.13796			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.09215			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.07500	105.41422	10.07500	105.32978			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.09797			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.10715			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.11877			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9: On 20/09/2020 Spot Bond					0.00000	101.06213			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.51727				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	100.49039				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	102.76199				0.00	0	0
Total NED19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.69000	103.27200	8.69000	103.20041			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	107.70945			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.62427			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	100.27301			0.00	0	0
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.57765			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	105.89980			0.00	0	300,000,000
Total NGL02 SPOT									0.00	0	300,000,000
Total For NGL02									0.00	0	300,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	102.02299			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	103.36282			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	101.60795			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	101.88615			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	100.65723			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	105.73308			0.00	0	0
Total NGLT1A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGLT1A										0.00	0	0
NGLT1 On 20/10/2023 Spot Bond					0.00000	100.35690				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	101.58094				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10 On 15/01/2025 Spot Bond					0.00000	101.26265				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	108.68400	10.00000	108.59900				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.06347	13.50000	102.95376				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	100.51313				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	100.53546				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	100.17794				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	100.20332				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	101.86139				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	102.11869				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	101.51072				0.00	0	0
Total NHM012 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM012										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.35000	4.35000	4.35000	209.05157				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			3.89000	3.89000	3.89000	180.83386				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			3.83000	3.83000	3.83000	130.98167				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			4.12000	4.12000	4.12000	95.39561				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.55000	4.55000	4.55000	102.83222				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			3.93500	3.93500	3.93500	130.28017				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			4.32500	4.32500	4.32500	127.71150				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			4.36000	4.36000	4.36000	174.55676				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			4.74000	169.77378	4.74000	169.66451				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			4.26500	107.14869	4.26500	107.08401				0.00	0	0
Total NILB17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.44000	102.05128	7.44000	101.99052				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	100.22955				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.23514				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
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	105.63410				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	101.78669				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.83232				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.28005				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.32151				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	101.49170				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	108.59610				0.00	0	0
Total NNF01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NNF01									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.07500	9.07500	9.07500	103.08021			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	101.87758			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	101.80103			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	101.80307			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	101.73426			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			8.27000	8.27000	8.27000	103.89836			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.79721			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	101.88155			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	101.83242			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			8.47000	8.47000	8.47000	103.93543			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	101.88159			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	102.07773			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQF1D5									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.19000	114.53942	8.19000	114.46449			116,314,380,000,000.00	14,202,000,000	3,550,500,000
Total NRA022 SPOT									16,314,380,000,000.00	14,202,000,000	3,550,500,000
Total For NRA022									16,314,380,000,000.00	14,202,000,000	3,550,500,000
NRA02: On 31/05/2023 Spot Bond			4.02000	184.42346	4.02000	184.31540			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			10.39500	113.07855	10.39500	112.98465			0.00	0	5,340,000,000
Total NRA028 SPOT									0.00	0	5,340,000,000
Total For NRA028									0.00	0	5,340,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.22478	100.00000	14.13054			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC19: On 27/07/2020 Spot Bond					0.00000	100.59068			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	100.63117			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21: On 24/03/2022 Spot Bond					0.00000	102.16022			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	102.40739			0.00	0	0
Total NTC22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	102.73807				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	100.78987				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.31811				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	101.42384				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	101.85003				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	102.11787				0.00	260,000,100	260,000,100
Total OML02 SPOT										0.00	260,000,100	260,000,100
Total For OML02										0.00	260,000,100	260,000,100
OML03 On 27/11/2019 Spot Bond			7.66500	102.18128	7.66500	102.11845				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	101.65527				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.13500	8.13500	8.13500	104.56748				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			9.34500	106.09828	9.34500	106.01931				23,960,580,000,000.00	2,564,000,000	2,141,000,000
Total OML06 SPOT										23,960,580,000,000.00	2,564,000,000	2,141,000,000
Total For OML06										23,960,580,000,000.00	2,564,000,000	2,141,000,000
OML07 On 19/03/2025 Spot Bond			10.24500	107.09098	10.24500	107.00379				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.23365				0.00	0	0
Total OML08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			9.49500	107.95065	9.49500	107.86905			26,737,920,000,000.00	2,816,000,000	1,704,000,000
Total OML09 SPOT									26,737,920,000,000.00	2,816,000,000	1,704,000,000
Total For OML09									26,737,920,000,000.00	2,816,000,000	1,704,000,000
OML10 On 14/09/2025 Spot Bond			10.34500	108.88545	10.34500	108.79595			1,158,640,000,000.00	112,000,000	948,000,000
Total OML10 SPOT									1,158,640,000,000.00	112,000,000	948,000,000
Total For OML10									1,158,640,000,000.00	112,000,000	948,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	101.26097			0.00	0	180,000,000
Total OML11 SPOT									0.00	0	180,000,000
Total For OML11									0.00	0	180,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PBKS1U									0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.27734			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	99.89147			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	101.51355			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	101.59695			0.00	0	0
Total PMM48 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PMM48									0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	101.56103			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	101.65073			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	101.49956			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	99.67666			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	101.68907			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	101.76975			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.84033			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	101.98144			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	102.00160			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	102.02175			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			8.31000	113.17100	8.29500	113.18328		777,060,446,564,000.00	2,379,911,004,400	156,151,900,700	
Total R186 SPOT								7,060,446,564,000.00	379,911,004,400	156,151,900,700	
Total For R186								7,060,446,564,000.00	379,911,004,400	156,151,900,700	
R197 On 07/12/2023 Spot Bond			2.82000	303.29467	2.82000	303.14627		1,853,586,000,000.00	657,300,000	40,209,416,900	
Total R197 SPOT								1,853,586,000,000.00	657,300,000	40,209,416,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197									1,853,586,000,000.00	657,300,000	40,209,416,900
R202 On 07/12/2033 Spot Bond			3.41000	232.11054	3.35000	233.55032			307,150,846,420,000.00	90,073,562,000	346,708,266,500
Total R202 SPOT									17,150,846,420,000.00	90,073,562,000	346,708,266,500
Total For R202									17,150,846,420,000.00	90,073,562,000	346,708,266,500
R2023 On 28/02/2023 Spot Bond			7.42000	104.33757	7.39500	104.35351			541,133,057,840,000.00	477,241,652,000	1,253,418,540,100
Total R2023 SPOT									11,133,057,840,000.00	477,241,652,000	253,418,540,100
Total For R2023									11,133,057,840,000.00	477,241,652,000	253,418,540,100
R2030 On 31/01/2030 Spot Bond			8.96500	93.63352	8.96500	93.56661			134,542,642,399,500.00	1,799,725,894,300	1,041,454,403,000
Total R2030 SPOT									14,542,642,399,500.00	799,725,894,300	1,041,454,403,000
Total For R2030									14,542,642,399,500.00	799,725,894,300	1,041,454,403,000
R2032 On 31/03/2032 Spot Bond			9.33000	94.91840	9.33000	94.84748			924,821,979,578,000.00	206,304,606,600	933,354,113,000
Total R2032 SPOT									14,821,979,578,000.00	206,304,606,600	933,354,113,000
Total For R2032									14,821,979,578,000.00	206,304,606,600	933,354,113,000
R2035 On 28/02/2035 Spot Bond			9.61500	97.88480	9.61500	97.80989			386,499,823,380,500.00	768,226,710,700	687,317,856,600
Total R2035 SPOT									16,499,823,380,500.00	768,226,710,700	687,317,856,600
Total For R2035									16,499,823,380,500.00	768,226,710,700	687,317,856,600
R2037 On 31/01/2037 Spot Bond			9.73000	89.87192	9.73000	89.80235			475,892,969,177,000.00	460,009,554,900	831,969,305,300
Total R2037 SPOT									15,892,969,177,000.00	460,009,554,900	831,969,305,300
Total For R2037									15,892,969,177,000.00	460,009,554,900	831,969,305,300
R2040 On 31/01/2040 Spot Bond			9.85000	92.69369	9.85000	92.62106			853,380,925,000,000.00	188,160,500,000	802,025,537,100
Total R2040 SPOT									13,380,925,000,000.00	188,160,500,000	802,025,537,100
Total For R2040									13,380,925,000,000.00	188,160,500,000	802,025,537,100
R2044 On 31/01/2044 Spot Bond			9.91000	89.50674	9.91000	89.43620			560,598,106,860,000.00	762,926,146,000	1,020,109,258,200
Total R2044 SPOT									10,598,106,860,000.00	762,926,146,000	1,020,109,258,200
Total For R2044									10,598,106,860,000.00	762,926,146,000	1,020,109,258,200
R2048 On 28/02/2048 Spot Bond			9.90000	92.86241	9.90000	92.78929			338,868,030,000,000.00	640,289,700,000	1,908,931,823,600
Total R2048 SPOT									18,868,030,000,000.00	640,289,700,000	1,908,931,823,600
Total For R2048									18,868,030,000,000.00	640,289,700,000	1,908,931,823,600
R207 On 15/01/2020 Spot Bond			6.77500	100.58184	6.30000	100.73863			036,524,900,907,500.00	152,992,605,300	102,789,500,000
Total R207 SPOT									16,524,900,907,500.00	152,992,605,300	102,789,500,000
Total For R207									16,524,900,907,500.00	152,992,605,300	102,789,500,000
R208 On 31/03/2021 Spot Bond			6.67500	102.44599	6.35000	102.89667			962,879,642,500,000.00	443,877,100,000	475,080,852,900
Total R208 SPOT									12,879,642,500,000.00	443,877,100,000	475,080,852,900
Total For R208									12,879,642,500,000.00	443,877,100,000	475,080,852,900
R209 On 31/03/2036 Spot Bond			9.63500	74.35131	9.61500	74.42405			088,751,033,027,000.00	216,787,860,200	1,155,691,897,600
Total R209 SPOT									18,751,033,027,000.00	216,787,860,200	1,155,691,897,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209									18,751,033,027,000.00	216,787,860,200	155,691,897,600
R210 On 31/03/2028 Spot Bond			3.22000	190.33464	3.18000	190.81415			3,937,416,000,000.00	1,222,800,000	51,206,505,500
Total R210 SPOT									3,937,416,000,000.00	1,222,800,000	51,206,505,500
Total For R210									3,937,416,000,000.00	1,222,800,000	51,206,505,500
R212 On 31/01/2022 Spot Bond			2.55000	160.32930	2.49000	160.48525			690,023,465,000,000.00	662,754,300,000	274,928,380,000
Total R212 SPOT									10,023,465,000,000.00	662,754,300,000	274,928,380,000
Total For R212									10,023,465,000,000.00	662,754,300,000	274,928,380,000
R213 On 28/02/2031 Spot Bond			9.19000	87.59158	9.18000	87.59040			206,809,843,914,000.00	675,387,360,600	747,501,780,500
Total R213 SPOT									16,809,843,914,000.00	675,387,360,600	747,501,780,500
Total For R213									16,809,843,914,000.00	675,387,360,600	747,501,780,500
R214 On 28/02/2041 Spot Bond			9.87000	72.91081	9.87000	72.85356			616,860,565,373,000.00	467,767,027,900	995,030,809,500
Total R214 SPOT									16,860,565,373,000.00	467,767,027,900	995,030,809,500
Total For R214									16,860,565,373,000.00	467,767,027,900	995,030,809,500
RCG01 On 24/10/2019 Spot Bond					0.00000	100.39168			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 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
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF10U										0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.11315				0.00	200,000,000	200,000,000
Total RDFB05 SPOT										0.00	200,000,000	200,000,000
Total For RDFB05										0.00	200,000,000	200,000,000
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.92998				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.03716				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	101.50509				0.00	0	0
Total RDFB09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.19217				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	101.30483				0.00	0	180,000,000
Total RDFB11 SPOT										0.00	0	180,000,000
Total For RDFB11										0.00	0	180,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.64034				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	101.72528				0.00	0	2,000,000,000
Total RDFB13 SPOT										0.00	0	2,000,000,000
Total For RDFB13										0.00	0	2,000,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.24272				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	101.41668				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.87930				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.78170				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.77633				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	100.92806				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	100.95334				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	100.97965				0.00	0	0
Total RDFB21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.80018				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	100.48195				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	101.77882				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.34581				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.08783				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
REB16I 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
REBC1 On 21/11/2019 Spot Bond					0.00000	101.74104				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	100.72450				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	100.95640				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	101.06875				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	101.45427				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	102.34165				0.00	0	0
Total RED401 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.95139				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	106.37163				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	107.95189				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	100.67851				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	100.89121				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.35245				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.70845				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	102.40072				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.27260				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	99.94569				0.00	0	0
Total RES38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.46650				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	101.56563				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45 On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.97500	105.99554	7.97500	105.92761				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.04500	103.07405	9.04500	102.99933				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			10.78000	98.43624	10.78000	98.35155				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12 On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.21825				0.00	0	410,000,000
Total SBK18 SPOT										0.00	0	410,000,000
Total For SBK18										0.00	0	410,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.22608				0.00	0	0
Total SBK19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	102.35931				0.00	0	452,500,000
Total SBK20 SPOT										0.00	0	452,500,000
Total For SBK20										0.00	0	452,500,000
SBK21 On 28/01/2020 Spot Bond					0.00000	100.80228				0.00	0	40,000,000
Total SBK21 SPOT										0.00	0	40,000,000
Total For SBK21										0.00	0	40,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	103.76088				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			9.59500	106.88108	9.59500	106.79945				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.46750				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.73413				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			8.94000	108.55547	8.94000	108.47767				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.04225				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.17812				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			7.92500	105.05119	7.92500	104.98429				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.94500	107.73866	8.94500	107.66183				0.00	0	200,000,000
Total SBS20 SPOT										0.00	0	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 SBS20									0.00	0	200,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	106.08750			0.00	3,500,000,000	500,000,000
Total SBS21 SPOT									0.00	3,500,000,000	500,000,000
Total For SBS21									0.00	3,500,000,000	500,000,000
SBS27 On 20/02/2024 Spot Bond			8.39500	111.07834	8.39500	111.00267			0.00	0	231,000,000
Total SBS27 SPOT									0.00	0	231,000,000
Total For SBS27									0.00	0	231,000,000
SBS3 On 25/05/2026 Spot Bond			9.01000	97.52833	9.01000	97.45830			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.13000	105.03634	9.13000	104.95951			0.00	0	9,000,000
Total SBS31 SPOT									0.00	0	9,000,000
Total For SBS31									0.00	0	9,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.14752			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.14500	107.63152	9.14500	107.55309			0.00	0	3,504,900,000
Total SBS34 SPOT									0.00	0	3,504,900,000
Total For SBS34									0.00	0	3,504,900,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.37987			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			7.73500	100.22801	7.73500	100.16663			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			8.69500	101.86300	8.69500	101.79235			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			9.62000	100.76666	9.62000	100.68950			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.07000	102.95590	8.07000	102.88953			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	100.33745			0.00	0	0
Total SBS40 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.19500	107.30996	8.19500	107.23972				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.78500	111.22716	8.78500	111.14923				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.15000	112.01093	9.15000	111.92926				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	102.79691				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.25000	106.93024	8.25000	112.16819				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.93905				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	100.22577				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.13491				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			8.57500	102.05944	8.57500	101.98961				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			9.33500	9.33500	9.33500	101.63752				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.17497				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	102.47828				0.00	0	0
Total SBS53 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.52416			0.00	0	120,000,000
Total SBS54 SPOT									0.00	0	120,000,000
Total For SBS54									0.00	0	120,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	102.46571			0.00	400,000,000	100,000,000
Total SBS55 SPOT									0.00	400,000,000	100,000,000
Total For SBS55									0.00	400,000,000	100,000,000
SBS56 On 12/06/2022 Spot Bond			8.09500	103.44159	8.09500	103.37433			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	102.93017			0.00	2,220,000,000	1,110,000,000
Total SBS57 SPOT									0.00	2,220,000,000	1,110,000,000
Total For SBS57									0.00	2,220,000,000	1,110,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.55004			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.57666			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.31474			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.04180			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	100.04217			0.00	2,000,000,000	1,000,000,000
Total SBS63 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SBS63									0.00	2,000,000,000	1,000,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	100.04346			0.00	7,000,000,000	3,500,000,000
Total SBS64 SPOT									0.00	7,000,000,000	3,500,000,000
Total For SBS64									0.00	7,000,000,000	3,500,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	101.86091			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	100.86725			0.00	0	0
Total SBS66 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	100.91114			0.00	0	0
Total SBS67 SPOT									0.00	0	0
Total For SBS67									0.00	0	0
SBS111 On 07/12/2023 Spot Bond			3.72000	292.97473	3.72000	292.81015			6,936,474,936,000.00	1,864,643,800	29,000,000
Total SBS111 SPOT									6,936,474,936,000.00	1,864,643,800	29,000,000
Total For SBSI11									6,936,474,936,000.00	1,864,643,800	29,000,000
SBS114 On 07/12/2033 Spot Bond			4.45000	4.45000	4.45000	206.77699			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	107.20368			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	107.54714			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	101.12779			0.00	0	0
Total SBT103 SPOT									0.00	0	0
Total For SBT103									0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	104.57386			0.00	0	0
Total SBT201 SPOT									0.00	0	0
Total For SBT201									0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	101.66616			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			9.44500	105.07431	9.44500	104.99486			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.47434			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	100.82207			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	100.82221			0.00	0	0
Total SGI005 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	98.16854				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	108.68400	10.00000	108.59900				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	103.57225				0.00	650,000,000	650,000,000
Total SLI4 SPOT										0.00	650,000,000	650,000,000
Total For SLI4										0.00	650,000,000	650,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.94301				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.99671				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	101.89316				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	101.94714				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	102.02930				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	102.05060				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	102.05484				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	102.06572				0.00	0	0
Total SLRB4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	102.20401				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	102.24889				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	102.14751				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	102.19506				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	101.99170				0.00	1,090,000,000	1,090,000,000
Total SNT02 SPOT										0.00	1,090,000,000	1,090,000,000
Total For SNT02										0.00	1,090,000,000	1,090,000,000
SNT03 On 12/04/2023 Spot Bond			9.16500	111.66247	9.16500	111.58048				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.21512				0.00	470,000,000	470,000,000
Total SNT04 SPOT										0.00	470,000,000	470,000,000
Total For SNT04										0.00	470,000,000	470,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.26505				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	102.10820				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.64964				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	101.77332				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	101.79816				0.00	0	0
Total SPDA7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.81040				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	101.81072				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	101.38921				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	100.20376				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	100.92790				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00: On 15/03/2024 Spot Bond					0.00000	101.11974				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00: On 18/06/2022 Spot Bond					0.00000	101.08560				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00: On 18/06/2024 Spot Bond					0.00000	101.11002				0.00	0	6,180,000,000
Total SPG007 SPOT										0.00	0	6,180,000,000
Total For SPG007										0.00	0	6,180,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.83500	102.57565	7.83500	102.51105				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.06000	100.33788	8.06000	100.27291				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.06000	100.33788	8.06000	100.27291				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.49000	4.49000	4.49000	126.64204				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			9.79500	104.91057	9.79500	104.82837				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.05000	76.90128	11.05000	76.83387				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	100.97663				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	101.60981				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	101.13047				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	101.52960				0.00	0	0
Total SSN034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.95517				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	101.61615				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	100.17761				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	100.47134				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			8.79500	106.46761	8.79500	106.39252				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.44000	104.51332	4.44000	104.44876				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.16727				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.04967				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	100.60024				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			3.85000	3.85000	3.85000	291.35224				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	100.85518				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	100.33074				0.00	0	0
Total SSN052 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			6.54200	104.42750	6.54200	104.37242				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.16691				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	99.93348				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.65579				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			4.40000	4.40000	4.40000	174.03420				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			3.87500	3.87500	3.87500	130.68050				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			4.78000	4.78000	4.78000	99.54864				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			4.11000	4.11000	4.11000	95.47709				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			4.36000	4.36000	4.36000	174.55676				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.66518				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	101.64543				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	101.59686				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	101.14294				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.12586				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.11695				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	100.47769				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	103.19000				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	104.00386				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	101.71695				0.00	0	0
Total SSN081 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	101.34212				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	99.93198				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	211.93776				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/10/2019 Spot Bond					0.00000	102.53236				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			9.31500	101.65072	9.31500	101.57488				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	101.84344				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			8.04000	104.14794	8.04000	104.07941				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	101.85075				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			7.94000	107.19465	7.94000	107.12551				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	101.83022				0.00	0	0
Total T13A15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.04000	106.92193	8.04000	106.85212				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	101.71214				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			7.99000	106.15223	7.99000	106.08333				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	101.88623				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	101.76719				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.80682				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	103.09251	8.55000	103.02216				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	101.63780				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	100.62250				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	100.29152				0.00	0	300,000,000
Total TFS141 SPOT										0.00	0	300,000,000
Total For TFS141										0.00	0	300,000,000
TFS142 On 28/10/2021 Spot Bond					0.00000	100.09553				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	101.28543				0.00	60,000,000	60,000,000
Total TFS144 SPOT										0.00	60,000,000	60,000,000

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 TFS144										0.00	60,000,000	60,000,000
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.03974				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	100.78866				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.27462				0.00	370,000,000	370,000,000
Total TFS148 SPOT										0.00	370,000,000	370,000,000
Total For TFS148										0.00	370,000,000	370,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.04101				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	101.46989				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.55461				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	100.90344				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.36714				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.39482				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	101.79617				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.00522				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.99906				0.00	0	0
Total TFS159 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	100.17148				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	101.52194				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	101.54925				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
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.76725				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			7.99000	7.99000	7.99000	104.15181				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	101.80707				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			7.90000	103.91016	7.90000	103.84297				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	101.80707				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.01000	103.79057	8.01000	103.72252				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.89663				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.89663				0.00	0	0
Total TH12B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.89663				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	101.89663				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	102.09737				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	102.09737				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	102.05581				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	102.05382				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	102.70181				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	102.70129				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	102.70492				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	102.68989				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	101.95697				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.14000	105.39933	8.14000	105.32967				0.00	0	0
Total TH13A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.42849				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			8.03000	105.95421	8.03000	105.88511				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	101.89652				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	101.89851				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	101.95620				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.89956				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	101.89055				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	102.03576				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	102.05167				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	102.05564				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	102.07774				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	102.14512				0.00	0	0
Total TH13C5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.69147				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	102.69147				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	102.75102				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	102.70006				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	102.73117				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	102.03077				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.83466				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			7.79000	106.82535	7.79000	106.75881				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	101.88642				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	102.88401				0.00	0	80,000,000
Total TH14A7 SPOT										0.00	0	80,000,000
Total For TH14A7										0.00	0	80,000,000
TH14A On 21/11/2021 Spot Bond			7.95000	104.79217	7.95000	104.72559				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.95596				0.00	0	0
Total TH14B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.31052				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.87245				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	103.08464				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	103.25523				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.99175				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.65110				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	102.60943				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	103.55076				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	101.74708				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	101.78699				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	101.91987				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	102.03163				0.00	0	0
Total TH15A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.60349				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	101.71924				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	101.73924				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	101.83076				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	101.81485				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.51419				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	101.92425				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	102.46497				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	101.87652				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.50251				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	102.40322				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	102.29993				0.00	0	0
Total TH15D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH15D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.78000	7.78000	7.78000	101.61363			894,699,222,000.00	114,999,900	114,999,900
Total TL20 SPOT									894,699,222,000.00	114,999,900	114,999,900
Total For TL20									894,699,222,000.00	114,999,900	114,999,900
TL20/R On 22/02/2020 Spot Bond			100.00000	72.36577	100.00000	71.95467			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	108.68400	10.00000	108.59900			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	101.41256			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	101.43084			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			8.58500	104.95548	8.58500	104.88359			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.09500	105.88932	9.09500	105.81258			0.00	0	8,000,000,000
Total TL25 SPOT									0.00	0	8,000,000,000
Total For TL25									0.00	0	8,000,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	102.75962			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	100.46468			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.37500	102.17216	9.37500	102.09547			6,937,500,000,000.00	740,000,000	370,000,000
Total TL28 SPOT									6,937,500,000,000.00	740,000,000	370,000,000
Total For TL28									6,937,500,000,000.00	740,000,000	370,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.21726			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	101.28123			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.31142				0.00	0	0
Total TL31 SPOT										0.00	0	0
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	102.86461				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	100.82102				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			7.99000	106.63653	7.99000	106.56845			436,525,660,000,000.00	54,634,000,000	30,253,178,700	
Total TN20 SPOT									16,525,660,000,000.00	54,634,000,000	30,253,178,700	
Total For TN20									16,525,660,000,000.00	54,634,000,000	30,253,178,700	
TN20/R On 17/09/2020 Spot Bond			100.00000	50.50780	100.00000	50.17501			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	32.94337	100.00000	32.72631			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			8.84500	109.44765	8.84500	109.37046			4,422,500,000,000.00	500,000,000	18,552,780,000	
Total TN23 SPOT									4,422,500,000,000.00	500,000,000	18,552,780,000	
Total For TN23									4,422,500,000,000.00	500,000,000	18,552,780,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.03364	100.00000	15.92800			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			9.79500	103.05326	9.79500	102.97161			0.00	0	23,219,216,900	
Total TN25 SPOT									0.00	0	23,219,216,900	
Total For TN25									0.00	0	23,219,216,900	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.48601	100.00000	14.38898			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN25/R186 SPOT										0.00	0	0
Total For TN25/R186										0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.97500	96.01966	9.97500	95.94349				0.00	0	700,000,000
Total TN27 SPOT										0.00	0	700,000,000
Total For TN27										0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.79720	100.00000	10.72605				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			10.66500	102.29114	10.66500	102.20406				0.00	0	11,880,000,000
Total TN30 SPOT										0.00	0	11,880,000,000
Total For TN30										0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.60794	8.00000	121.52977				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			11.77000	95.53350	11.77000	95.44400				0.00	0	10,000,000,000
Total TN40 SPOT										0.00	0	10,000,000,000
Total For TN40										0.00	0	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.43354	10.75000	103.34481				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	108.68400	10.00000	108.59900				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.10000	103.43216	8.10000	103.36523				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.29000	103.09246	8.29000	103.02384				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.09000	8.09000	8.09000	103.30927				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.31681				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.34996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.48909				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.54204				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	101.88561				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	101.88561				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	101.92436				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	101.97254				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			8.49500	103.51524	8.49500	103.44505				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	101.91344				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	101.95507				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	102.28698				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	102.24113				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	100.42776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRA4A1 SPOT									0.00	0	0
Total For TRA4A1									0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.45636			0.00	0	0
Total TRA4A2 SPOT									0.00	0	0
Total For TRA4A2									0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.46971			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			8.79500	101.98836	8.79500	104.65616			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	100.52036			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	94.87976			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	98.56434			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP230 On 09/04/2020 Spot Bond					0.00000	94.69565				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP231 On 07/11/2019 Spot Bond					0.00000	97.98000				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	94.09737				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	93.04164				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	100.04627				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.05544				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	100.05928				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	100.73706				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 31/07/2019 Spot Bond					0.00000	0.00000				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	101.64883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC302 SPOT									0.00	0	0
Total For TWC302									0.00	0	0
TWC30 On 28/08/2019 Spot Bond					0.00000	101.35075			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	101.46099			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	101.20100			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	100.57266			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	100.46989			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	100.36730			0.00	0	0
Total TWC308 SPOT									0.00	0	0
Total For TWC308									0.00	0	0
TWC30 On 24/10/2019 Spot Bond					0.00000	100.15961			0.00	0	0
Total TWC309 SPOT									0.00	0	0
Total For TWC309									0.00	0	0
TWC31 On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		326,000,000,000,000.00	43,260,000,000	35,100,000,000	
Total TWC310 SPOT								326,000,000,000,000.00	43,260,000,000	35,100,000,000	
Total For TWC310								326,000,000,000,000.00	43,260,000,000	35,100,000,000	
UG21 On 02/03/2021 Spot Bond			8.27000	108.04488	8.27000	107.97353		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			10.19500	109.81781	10.19500	109.72882		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L 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
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L 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
VCJA6L 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
VCJA7L 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
VCJA8L 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
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5L 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
VCPA6L 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
VCPA7L 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
VCPA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.29578				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.06912				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.64254				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.27175				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.09644				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	101.95286				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	101.64041				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
VR850L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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
VR853L On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR853U SPOT										0.00	0	0
Total For VR853U										0.00	0	0
VR854L On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR854U SPOT										0.00	0	0
Total For VR854U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.03516				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.84866				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	101.67750				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.03000	103.19910	7.03000	103.14100				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			7.33500	104.44699	7.33500	104.38568				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	31.40513	100.00000	31.19821				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			6.44000	99.02161	6.44000	98.96974				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.23e+017	1,584,184,002,200	726,732,111,784
Total for SPOT :										1.23e+017	584,184,002,200	726,732,111,784
Total Futures										1.23e+017	584,184,021,560	726,733,416,447
Total Options										8 190 342.00	5,400	148,544
Grand Total:										1.23e+017	584,184,026,960	726,733,564,991