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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/08/2019

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 07/11/2019 Bond Future			10.94391	76.90610	10.90413	77.13637			0.00	0	350
ES33 On 06/02/2020 Bond Future			11.06511	78.29051	11.02387	78.52485			0.00	0	0
ES33 On 07/05/2020 Bond Future			11.18178	75.94398	11.13901	76.18275			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/11/2019 Bond Future			11.29877	77.73743	11.25383	78.03232			0.00	0	4,919
ES42 On 06/02/2020 Bond Future			11.41518	79.13673	11.36863	79.43690			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.53209	76.33537	11.48383	76.64106			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/11/2019 Bond Future			137.49867	137.49867	137.63903	137.63903			0.00	0	1,451
I2025 On 06/02/2020 Bond Future			138.53319	138.53319	138.67603	138.67603			0.00	0	0
I2025 On 07/05/2020 Bond Future			141.12693	141.12693	141.27248	141.27248			0.00	0	0
Total I2025 Future									0.00	0	1,451
Total For I2025									0.00	0	1,451
I2029 On 07/11/2019 Bond Future			102.19354	102.19354	102.28207	102.28207			0.00	0	4,260

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	06/02/2020	Bond Future			104.05791	104.05791	104.14809	104.14809			0.00	0	0
I2029	On	07/05/2020	Bond Future			104.89347	104.89347	104.98532	104.98532			0.00	0	0
Total I2029 Future												0.00	0	4,260
Total For I2029												0.00	0	4,260
I2033	On	07/11/2019	Bond Future			102.97540	102.97540	103.21448	103.21448			0.00	0	6,260
I2033	On	06/02/2020	Bond Future			104.85417	104.85417	105.09748	105.09748			0.00	0	0
I2033	On	07/05/2020	Bond Future			105.62159	105.62159	105.86955	105.86955			0.00	0	0
Total I2033 Future												0.00	0	6,260
Total For I2033												0.00	0	6,260
I2038	On	07/11/2019	Bond Future			121.06150	121.06150	121.23728	121.23728			0.00	0	21,774
I2038	On	06/02/2020	Bond Future			121.61195	121.61195	121.79084	121.79084			0.00	0	0
I2038	On	07/05/2020	Bond Future			123.88880	123.88880	124.07115	124.07115			0.00	0	0
Total I2038 Future												0.00	0	21,774
Total For I2038												0.00	0	21,774
I2046	On	07/11/2019	Bond Future			112.03817	112.03817	112.24456	112.24456			0.00	0	17,994
I2046	On	06/02/2020	Bond Future			114.08220	114.08220	114.29220	114.29220			0.00	0	0
I2046	On	07/05/2020	Bond Future			114.46975	114.46975	114.68360	114.68360			0.00	0	0
Total I2046 Future												0.00	0	17,994
Total For I2046												0.00	0	17,994
I2050	On	07/11/2019	Bond Future			116.99009	116.99009	117.22582	117.22582			12,400,949.54	106	12,882
I2050	On	06/02/2020	Bond Future			117.28884	117.28884	117.52878	117.52878			0.00	0	0
I2050	On	07/05/2020	Bond Future			119.48479	119.48479	119.72932	119.72932			0.00	0	0
Total I2050 Future												12,400,949.54	106	12,882
Total For I2050												12,400,949.54	106	12,882
R186	On	07/11/2019	Bond Future			8.25708	115.99185	8.22131	116.19575		5.68	482,990,063.40	4,164	127,150
R186	On	06/02/2020	Bond Future			8.30457	112.77582	8.26701	112.98330		6.36	0.00	0	0
R186	On	07/05/2020	Bond Future			8.34561	114.86110	8.30608	115.07252		6.09	0.00	0	0
Total R186 Future												482,990,063.40	4,164	127,150
R186	On	07/11/2019	Bond Future	8.95	Call			4,209.40000	4.20940	4,026,990	6.37	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			143.65000	0.14365	164,660	6.38	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,199.46000	1.19946	1,065,800	5.67	151,343.60	142	4,955
R186	On	07/11/2019	Bond Future	8.94	Call			4,159.70000	4.15970	3,977,690	6.36	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			152.89000	0.15289	174,780	6.36	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Call			1,111.66000	1.11166	983,320	5.65	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,233.36000	1.23336	1,308,920	5.65	0.00	0	7,500
R186	On	07/11/2019	Bond Future	8.25	Call			1,260.16000	1.26016	1,122,910	5.68	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.73	Call			3,145.40000	3.14540	2,974,000	6.11	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			290.03000	0.29003	322,530	6.11	45,799.26	142	4,955
R186	On	07/11/2019	Bond Future	8.23	Put			1,149.88000	1.14988	1,220,120	5.67	0.00	0	0

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	07/11/2019	Bond Future	8.95	Put			148.16000	0.14816	169,650	6.37	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			4,259.30000	4.25930	4,076,410	6.38	0.00	0	0
R186	On	07/11/2019	Bond Future	8.25	Put			1,096.58000	1.09658	1,163,230	5.68	0.00	0	3,750
R186	On	06/02/2020	Bond Future	8.56	Put			1,197.80000	1.19780	1,345,110	6.64	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,839.72000	2.83972	2,779,000	6.65	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,582.57000	4.58257	4,493,610	7.19	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,180.05000	1.18005	1,326,810	6.65	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			621.50000	0.62150	740,020	7.19	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.50	Call			2,589.39000	2.58939	2,530,120	6.57	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,310.33000	1.31033	1,458,540	6.57	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.56	Call			2,803.20000	2.80320	2,743,030	6.64	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Put			2,274.87000	2.27487	2,461,170	6.25	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,402.19000	1.40219	1,381,010	6.25	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.55	Call			2,767.16000	2.76716	2,706,960	6.63	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,216.06000	1.21606	1,363,340	6.63	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			1,605.96000	1.60596	1,624,800	5.93	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,825.05000	2.82505	3,055,310	5.93	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,632.00000	1.63200	1,649,480	5.94	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,853.54000	2.85354	3,084,770	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Put			4,473.05000	4.47305	4,731,780	5.41	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,796.80000	2.79680	3,025,700	5.94	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			608.57000	0.60857	655,880	5.41	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,303.19000	2.30319	2,508,650	6.12	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,163.43000	2.16343	2,157,470	6.12	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			4,447.73000	4.44773	4,416,000	6.94	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,170.01000	1.17001	1,349,700	6.94	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.07	Call			1,580.14000	1.58014	1,599,950	5.92	0.00	0	0
Total R186 Option												197,142.86	284	45,931
Total For R186												483,187,206.26	4,448	173,081
R197	On	07/11/2019	Bond Future			308.60017	308.60017	308.60660	308.60660			0.00	0	2,507
R197	On	06/02/2020	Bond Future			306.57198	306.57198	306.57830	306.57830			0.00	0	40
R197	On	07/05/2020	Bond Future			312.31193	312.31193	312.31842	312.31842			0.00	0	0
Total R197 Future												0.00	0	2,547
Total For R197												0.00	0	2,547
R202	On	07/11/2019	Bond Future			233.68276	233.68276	234.20204	234.20204			0.00	0	9,082
R202	On	06/02/2020	Bond Future			233.87829	233.87829	234.40679	234.40679			0.00	0	0
R202	On	07/05/2020	Bond Future			238.25725	238.25725	238.79565	238.79565			0.00	0	0
Total R202 Future												0.00	0	9,082
Total For R202												0.00	0	9,082

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/11/2019	Bond Future			7.26800	102.93758	7.23086	103.04586		2.44	0.00	0	53,397
R2023	On	06/02/2020	Bond Future			7.27206	104.79059	7.23145	104.90079		2.68	0.00	0	0
R2023	On	07/05/2020	Bond Future			7.24414	102.79498	7.19953	102.90728		2.66	0.00	0	0
Total R2023 Future												0.00	0	53,397
R2023	On	07/11/2019	Bond Future	7.98	Put			39.12000	0.03912	51,850	3.28	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			2,223.19000	2.22319	2,127,440	3.29	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			37.92000	0.03792	50,450	3.29	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,250.48000	2.25048	2,154,410	3.30	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			36.81000	0.03681	49,020	3.30	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			2,195.99000	2.19599	2,100,440	3.28	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,220.18000	1.22018	1,167,870	2.86	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			440.39000	0.44039	498,280	2.86	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,239.86000	1.23986	1,187,190	2.87	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			433.18000	0.43318	490,710	2.87	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,259.40000	1.25940	1,206,620	2.88	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			425.83000	0.42583	483,250	2.88	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,206.98000	1.20698	1,321,320	2.44	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			449.77000	0.44977	454,110	2.42	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,233.23000	1.23323	1,349,870	2.42	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			461.99000	0.46199	465,030	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,220.03000	1.22003	1,335,370	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			474.37000	0.47437	476,410	2.44	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	53,397
R2030	On	07/11/2019	Bond Future			8.98083	95.76885	8.94037	96.02477		8.36	0.00	0	72,544
R2030	On	06/02/2020	Bond Future			9.04210	93.48407	9.00008	93.74460		9.25	0.00	0	0
R2030	On	07/05/2020	Bond Future			9.10148	95.21273	9.05782	95.47814		9.04	0.00	0	0
Total R2030 Future												0.00	0	72,544
R2030	On	07/11/2019	Bond Future	9.47	Put			372.89000	0.37289	428,230	9.00	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Call			5,177.92000	5.17792	4,955,350	9.50	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			168.81000	0.16881	202,160	9.50	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.70	Call			4,853.97000	4.85397	4,635,400	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			199.33000	0.19933	236,680	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,711.48000	2.71148	2,896,900	7.92	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			521.51000	0.52151	451,010	7.92	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.10	Put			972.78000	0.97278	1,059,200	8.47	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,977.16000	1.97716	1,807,660	8.47	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.85	Call			5,669.33000	5.66933	5,440,520	9.65	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.85	Put			132.04000	0.13204	159,150	9.65	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	8.57	Put			2,855.04000	2.85504	3,045,430	7.88	0.00	0	0

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R2030	On	07/11/2019	Bond Future	8.57	Call			468.84000	0.46884	403,310	7.88	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			927.06000	0.92706	1,010,810	8.49	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			2,056.27000	2.05627	1,884,100	8.49	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.20	Call			2,387.37000	2.38737	2,205,120	8.58	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.20	Put			761.03000	0.76103	834,700	8.58	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	8.95	Call			1,430.67000	1.43067	1,286,810	8.31	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.95	Put			1,369.68000	1.36968	1,481,740	8.31	0.00	0	5,000
R2030	On	07/11/2019	Bond Future	9.35	Call			3,065.52000	3.06552	2,871,650	8.80	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.35	Put			516.55000	0.51655	578,600	8.80	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	9.25	Call			2,605.21000	2.60521	2,417,120	8.64	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.25	Put			669.96000	0.66996	737,790	8.64	0.00	0	5,333
R2030	On	07/11/2019	Bond Future	8.40	Put			3,754.82000	3.75482	3,964,060	7.67	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,751.70000	3.75170	3,550,140	9.03	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			352.61000	0.35261	406,970	9.03	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,651.18000	3.65118	3,450,600	9.00	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.40	Call			246.59000	0.24659	199,910	7.67	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Call			2,831.87000	2.83187	2,640,840	8.72	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Put			589.08000	0.58908	653,970	8.72	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	9.48	Call			3,701.40000	3.70140	3,500,330	9.02	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			362.69000	0.36269	417,540	9.02	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			686.57000	0.68657	704,280	8.56	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.15	Call			2,726.95000	2.72695	2,662,870	9.41	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,801.78000	1.80178	1,998,230	9.41	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,763.45000	2.76345	2,698,360	9.42	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,777.00000	1.77700	1,972,440	9.42	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,690.68000	2.69068	2,627,600	9.40	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,826.85000	1.82685	2,024,300	9.40	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Put			2,208.07000	2.20807	2,419,760	9.25	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			2,207.57000	2.20757	2,158,730	9.25	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,513.74000	4.51374	4,791,980	8.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,982.80000	1.98280	1,949,020	8.81	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,632.78000	3.63278	3,864,410	8.81	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			2,010.98000	2.01098	1,976,080	8.82	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,598.67000	3.59867	3,829,180	8.82	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,954.82000	1.95482	1,922,460	8.80	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,667.14000	3.66714	3,900,190	8.80	0.00	0	0
Total R2030 Option												0.00	0	48,973
Total For R2030												0.00	0	121,517
R2032	On	07/11/2019	Bond Future			9.38287	92.75774	9.34774	92.99779		9.81	0.00	0	44,098
R2032	On	06/02/2020	Bond Future			9.45261	94.42748	9.41623	94.67186		10.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future			9.51894	92.01331	9.48126	92.26219		10.58	0.00	0	0
Total R2032 Future												0.00	0	44,098
R2032	On	07/11/2019	Bond Future	9.72	Put			698.61000	0.69861	786,240	10.57	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,101.08000	3.10108	2,949,870	10.53	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			732.75000	0.73275	821,590	10.53	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,149.76000	3.14976	2,998,080	10.55	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			715.44000	0.71544	803,810	10.55	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,198.86000	3.19886	3,046,440	10.57	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,456.62000	2.45662	2,369,380	10.18	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,565.94000	2.56594	2,723,080	10.18	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,387.18000	2.38718	2,302,030	10.16	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,631.45000	2.63145	2,790,680	10.16	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,421.90000	2.42190	2,335,700	10.17	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,598.66000	2.59866	2,756,840	10.17	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,231.46000	4.23146	4,426,380	10.26	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,237.79000	2.23779	2,182,750	10.27	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,193.33000	4.19333	4,387,170	10.27	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,178.26000	2.17826	2,125,360	10.25	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,270.18000	4.27018	4,466,160	10.25	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,207.77000	2.20777	2,153,810	10.26	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	44,098
R2035	On	07/11/2019	Bond Future			9.67749	95.42552	9.64245	95.68998		10.71	110,407,326.64	1,157	94,834
R2035	On	06/02/2020	Bond Future			9.75491	97.14332	9.71866	97.41255		11.23	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.82271	94.43535	9.78524	94.70965		11.61	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.89146	96.19232	9.85273	96.47164		11.83	0.00	0	0
Total R2035 Future												110,407,326.64	1,157	94,834
R2035	On	07/11/2019	Bond Future	8.92	Put			5,854.42000	5.85442	6,087,260	9.33	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			149.69000	0.14969	118,070	9.33	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			2,295.07000	2.29507	2,392,600	10.38	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,362.26000	1.36226	1,195,330	10.38	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			4,672.28000	4.67228	4,422,510	11.54	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			1,097.13000	1.09713	1,137,440	10.91	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			2,918.15000	2.91815	2,692,920	10.92	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			1,073.00000	1.07300	1,112,230	10.92	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			2,819.60000	2.81960	2,596,710	10.89	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			520.10000	0.52010	534,790	11.54	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			1,121.53000	1.12153	1,163,100	10.89	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			2,868.78000	2.86878	2,644,630	10.91	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,306.48000	2.30648	2,312,700	11.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.60	Put			3,195.77000	3.19577	3,471,220	11.06	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,343.01000	2.34301	2,347,430	11.07	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			3,156.88000	3.15688	3,430,530	11.07	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,270.24000	2.27024	2,278,240	11.05	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			3,235.04000	3.23504	3,512,270	11.05	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,773.42000	4.77342	4,964,300	11.35	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,859.15000	4.85915	5,052,700	11.32	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,118.37000	8.11837	7,959,920	13.07	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,417.09000	1.41709	1,532,940	13.07	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			2,537.04000	2.53704	2,454,790	11.34	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,816.29000	4.81629	5,008,340	11.34	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,570.12000	2.57012	2,486,700	11.35	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Put			6,619.29000	6.61929	6,856,520	10.88	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,467.05000	1.46705	1,429,980	10.88	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,754.41000	3.75441	3,908,910	11.61	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,495.34000	3.49534	3,375,540	11.61	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.47	Call			2,503.86000	2.50386	2,423,110	11.32	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			4,728.85000	4.72885	4,586,930	12.00	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,172.79000	4.17279	4,310,190	12.00	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			4,650.89000	4.65089	4,510,430	11.98	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,238.29000	4.23829	4,377,150	11.98	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Put			8,241.45000	8.24145	8,464,430	11.10	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			1,767.99000	1.76799	1,711,650	11.10	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	9.92	Call			4,689.61000	4.68961	4,548,790	11.99	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,205.24000	4.20524	4,343,740	11.99	0.00	0	0
Total R2035 Option												0.00	0	50,261
Total For R2035												110,407,326.64	1,157	145,095
R2037	On	07/11/2019	Bond Future			9.79401	91.71178	9.75383	92.01688		11.33	0.00	0	60,745
R2037	On	06/02/2020	Bond Future			9.86644	89.10351	9.82496	89.41401		12.46	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.93724	90.75116	9.89440	91.06751		12.30	0.00	0	0
Total R2037 Future												0.00	0	60,745
R2037	On	07/11/2019	Bond Future	9.96	Call			2,716.81000	2.71681	2,531,510	11.67	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			1,167.82000	1.16782	1,287,620	11.67	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			2,765.37000	2.76537	2,578,350	11.68	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			1,142.28000	1.14228	1,260,360	11.68	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,668.63000	2.66863	2,485,050	11.65	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			1,193.83000	1.19383	1,315,350	11.65	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,474.63000	3.47463	3,776,780	12.35	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2,258.92000	2.25892	2,248,740	12.36	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,433.44000	3.43344	3,733,760	12.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/02/2020	Bond Future	9.68	Call			2,294.85000	2.29485	2,282,820	12.37	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,392.88000	3.39288	3,691,350	12.37	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,223.52000	2.22352	2,215,170	12.35	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,633.18000	2.63318	2,444,750	11.83	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,930.70000	4.93070	5,058,620	11.83	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			2,666.54000	2.66654	2,476,630	11.84	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,887.18000	4.88718	5,013,620	11.84	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			2,700.12000	2.70012	2,508,740	11.86	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,843.97000	4.84397	4,968,940	11.86	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	60,745
R2040	On	07/11/2019	Bond Future			9.92471	94.51404	9.88455	94.84040		11.77	4,536,673.92	48	42,875
R2040	On	06/02/2020	Bond Future			9.99810	91.70562	9.95665	92.03782		12.97	0.00	0	0
R2040	On	07/05/2020	Bond Future			10.06982	93.40143	10.02704	93.73983		12.82	0.00	0	0
Total R2040 Future												4,536,673.92	48	42,875
R2040	On	07/11/2019	Bond Future	9.80	Call			1,623.13000	1.62313	1,420,930	11.45	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			5,273.02000	5.27302	5,532,260	10.36	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			307.47000	0.30747	240,350	10.36	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Put			1,427.87000	1.42787	1,502,550	11.84	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,730.73000	2.73073	2,477,230	11.85	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			1,397.90000	1.39790	1,470,760	11.85	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,631.72000	2.63172	2,381,710	11.82	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,458.37000	1.45837	1,534,720	11.82	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			2,316.27000	2.31627	2,440,430	11.45	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,681.02000	2.68102	2,429,340	11.84	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,178.73000	2.17873	2,192,160	12.65	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,863.82000	3.86382	4,209,450	12.65	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,215.59000	2.21559	2,226,940	12.66	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,818.02000	3.81802	4,161,570	12.66	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,141.73000	2.14173	2,156,740	12.63	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,909.60000	3.90960	4,256,810	12.63	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			8,643.89000	8.64389	8,961,540	11.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			415.32000	0.41532	400,770	11.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			14,062.63000	14.06263	14,393,940	11.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			72.00000	0.07200	71,110	11.24	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,159.58000	5.15958	5,397,320	12.53	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			2,872.96000	2.87296	2,770,920	12.54	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,113.36000	5.11336	5,349,720	12.54	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			2,800.37000	2.80037	2,701,400	12.51	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,205.85000	5.20585	5,445,280	12.51	0.00	0	0

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 07/05/2020 Bond Future	9.74	Call			2,836.70000	2.83670	2,736,040	12.53	0.00	0	0
Total R2040 Option									0.00	0	2,520
Total For R2040									4,536,673.92	48	45,395
R2044 On 07/11/2019 Bond Future			9.97301	91.34491	9.93286	91.67657		12.39	0.00	0	37,891
R2044 On 06/02/2020 Bond Future			10.04403	88.60470	10.00261	88.94238		13.68	0.00	0	0
R2044 On 07/05/2020 Bond Future			10.11332	90.24319	10.07061	90.58713		13.53	0.00	0	0
Total R2044 Future									0.00	0	37,891
R2044 On 07/11/2019 Bond Future	9.74	Put			2,892.98000	2.89298	3,046,350	11.95	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.74	Call			1,270.72000	1.27072	1,092,430	11.95	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.52	Call			5,223.28000	5.22328	4,920,400	13.49	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Put			1,521.92000	1.52192	1,602,650	12.51	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Call			2,548.51000	2.54851	2,301,110	12.48	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.52	Put			571.72000	0.57172	600,500	13.49	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.05	Put			1,586.63000	1.58663	1,670,890	12.48	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Put			6,679.89000	6.67989	6,977,180	10.79	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Call			152.21000	0.15221	117,840	10.79	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.06	Call			2,597.12000	2.59712	2,348,090	12.50	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.06	Put			1,553.93000	1.55393	1,636,560	12.50	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Call			2,646.30000	2.64630	2,395,370	12.51	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Put			8,486.07000	8.48607	8,834,270	12.04	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Call			465.74000	0.46574	476,260	12.04	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.74	Put			4,222.65000	4.22265	4,583,400	13.31	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.74	Call			2,030.67000	2.03067	2,053,740	13.31	0.00	0	328
R2044 On 06/02/2020 Bond Future	10.78	Put			1,097.30000	1.09730	1,319,890	15.16	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.77	Call			2,139.15000	2.13915	2,157,010	13.36	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Put			4,076.19000	4.07619	4,431,730	13.36	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Call			2,175.67000	2.17567	2,191,750	13.37	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Put			4,027.99000	4.02799	4,381,750	13.37	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Call			2,102.96000	2.10296	2,122,580	13.34	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Put			4,124.85000	4.12485	4,482,150	13.34	0.00	0	0
R2044 On 06/02/2020 Bond Future	10.78	Call			7,092.75000	7.09275	6,977,660	15.16	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Call			2,965.44000	2.96544	2,864,520	13.29	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			5,197.75000	5.19775	5,440,770	13.29	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Call			3,002.59000	3.00259	2,899,990	13.30	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			5,150.75000	5.15075	5,392,090	13.30	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			2,928.82000	2.92882	2,829,280	13.28	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			5,245.41000	5.24541	5,489,810	13.28	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Put			8,273.74000	8.27374	8,591,030	12.51	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			1,297.52000	1.29752	1,270,870	12.51	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.91	Put			4,698.98000	4.69898	4,924,520	13.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.91	Call			3,385.28000	3.38528	3,266,880	13.42	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			8,783.55000	8.78355	8,587,610	15.23	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,637.86000	1.63786	1,785,860	15.23	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.33	Put			7,810.29000	7.81029	8,120,220	12.62	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			1,471.81000	1.47181	1,437,800	12.62	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			4,403.23000	4.40323	4,617,650	13.51	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			3,666.07000	3.66607	3,536,550	13.51	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			9,174.17000	9.17417	8,938,480	15.23	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,540.61000	1.54061	1,648,860	15.23	0.00	0	100
Total R2044 Option												0.00	0	3,936
Total For R2044												0.00	0	41,827
R2048	On	07/11/2019	Bond Future			9.96401	90.33260	9.92386	90.67353		12.80	0.00	0	85,959
R2048	On	06/02/2020	Bond Future			10.03653	91.95870	9.99511	92.30573		13.47	0.00	0	100
R2048	On	07/05/2020	Bond Future			10.10039	89.21838	10.05771	89.57189		13.98	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.16488	90.87821	10.12090	91.23820		14.31	0.00	0	0
Total R2048 Future												0.00	0	86,059
R2048	On	07/11/2019	Bond Future	10.02	Call			2,494.80000	2.49480	2,250,350	12.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			1,682.23000	1.68223	1,778,710	12.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,544.03000	2.54403	2,297,510	12.85	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			1,647.69000	1.64769	1,742,100	12.85	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,446.17000	2.44617	2,203,670	12.82	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			1,717.52000	1.71752	1,815,950	12.82	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			1,970.90000	1.97090	2,010,490	13.06	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,425.70000	4.42570	4,812,320	13.06	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			2,007.38000	2.00738	2,045,290	13.08	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			4,374.08000	4.37408	4,759,020	13.08	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			1,934.53000	1.93453	1,975,780	13.04	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,477.57000	4.47757	4,865,850	13.04	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			2,981.73000	2.98173	2,891,700	13.72	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			5,343.89000	5.34389	5,607,370	13.72	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,019.88000	3.01988	2,927,860	13.73	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			5,295.07000	5.29507	5,556,560	13.73	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			2,944.12000	2.94412	2,855,770	13.70	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			5,393.38000	5.39338	5,658,540	13.70	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			5,379.16000	5.37916	5,229,690	14.53	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,733.56000	4.73356	4,944,080	14.53	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			5,291.85000	5.29185	5,144,280	14.50	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,808.70000	4.80870	5,021,120	14.50	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,634.55000	9.63455	9,955,650	13.42	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			1,938.26000	1.93826	1,899,370	13.42	0.00	0	20,640

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 06/08/2020 Bond Future	10.19	Call			5,335.43000	5.33543	5,186,910	14.52	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,770.99000	4.77099	4,982,460	14.52	0.00	0	0
Total R2048 Option									0.00	0	20,640
Total For R2048									0.00	0	106,699
R207 On 07/11/2019 Bond Future			6.42266	102.47101	6.41687	102.47203		0.06	0.00	0	3,884
Total R207 Future									0.00	0	3,884
R207 On 07/11/2019 Bond Future	2.08	Put			776.41000	0.77641	777,430	0.11	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			780.02000	0.78002	781,040	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			778.21000	0.77821	779,230	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
Total R207 Option									0.00	0	0
Total For R207									0.00	0	3,884
R208 On 07/11/2019 Bond Future			6.46619	101.15307	6.47063	101.14727		0.68	0.00	0	10,069
R208 On 06/02/2020 Bond Future			6.27436	102.97392	6.27984	102.96798		0.69	0.00	0	0
R208 On 07/05/2020 Bond Future			5.91709	101.47411	5.92411	101.46810		0.58	0.00	0	0
Total R208 Future									0.00	0	10,069
R208 On 07/11/2019 Bond Future	6.84	Call			514.69000	0.51469	509,370	0.92	0.00	0	0
R208 On 07/11/2019 Bond Future	6.84	Put			33.46000	0.03346	22,340	0.92	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Call			491.06000	0.49106	485,540	0.91	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Put			35.80000	0.03580	24,480	0.91	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Call			502.91000	0.50291	497,480	0.92	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Put			34.66000	0.03466	23,430	0.92	0.00	0	0
R208 On 06/02/2020 Bond Future	6.13	Put			259.31000	0.25931	267,710	0.66	0.00	0	0
R208 On 06/02/2020 Bond Future	6.14	Call			101.30000	0.10130	115,820	0.66	0.00	0	0
R208 On 06/02/2020 Bond Future	6.14	Put			253.03000	0.25303	261,610	0.66	0.00	0	0
R208 On 06/02/2020 Bond Future	6.12	Call			92.50000	0.09250	106,660	0.65	0.00	0	0
R208 On 06/02/2020 Bond Future	6.12	Put			265.96000	0.26596	274,180	0.65	0.00	0	0
R208 On 06/02/2020 Bond Future	6.13	Call			96.72000	0.09672	111,060	0.66	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Call			1.69000	0.00169	1,270	0.48	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Put			962.94000	0.96294	956,510	0.48	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Call			1.80000	0.00180	1,350	0.48	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Put			954.36000	0.95436	947,900	0.48	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Call			1.60000	0.00160	1,190	0.48	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Put			971.55000	0.97155	965,130	0.48	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	10,069
R209 On 07/11/2019 Bond Future			9.66485	72.91567	9.62468	73.17516		12.09	0.00	0	89,461

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	06/02/2020	Bond Future			9.73037	74.22823	9.68899	74.49234		12.87	0.00	0	0
R209	On	07/05/2020	Bond Future			9.79279	72.44909	9.75015	72.71807		13.23	0.00	0	0
Total R209 Future												0.00	0	89,461
R209	On	07/11/2019	Bond Future	9.81	Call			2,247.23000	2.24723	2,094,600	12.64	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			1,061.23000	1.06123	1,168,090	12.64	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,287.59000	2.28759	2,134,450	12.67	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			1,038.40000	1.03840	1,144,750	12.67	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,207.08000	2.20708	2,055,070	12.62	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			163.65000	0.16365	137,060	11.08	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			2,686.89000	2.68689	2,870,590	11.85	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			741.37000	0.74137	665,580	11.85	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.80	Put			1,084.35000	1.08435	1,191,830	12.62	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Call			2,088.69000	2.08869	1,938,710	12.55	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			1,156.28000	1.15628	1,265,790	12.55	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.50	Put			1,989.72000	1.98972	2,136,100	12.09	0.00	0	0
R209	On	07/11/2019	Bond Future	9.50	Call			1,175.64000	1.17564	1,062,530	12.09	0.00	0	5,000
R209	On	07/11/2019	Bond Future	8.92	Put			4,943.37000	4.94337	5,176,270	11.08	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			1,797.70000	1.79770	1,806,880	12.53	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,021.86000	3.02186	3,295,150	12.53	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			1,827.54000	1.82754	1,835,220	12.54	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,986.18000	2.98618	3,257,970	12.54	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,857.63000	1.85763	1,863,800	12.56	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,950.84000	2.95084	3,221,120	12.56	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,154.34000	2.15434	2,134,240	12.80	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,089.37000	4.08937	4,338,250	12.80	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,183.87000	2.18387	2,162,290	12.82	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,053.24000	4.05324	4,300,640	12.82	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,213.59000	2.21359	2,190,300	12.83	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,017.38000	4.01738	4,263,070	12.83	0.00	0	0
Total R209 Option												0.00	0	29,000
Total For R209												0.00	0	118,461
R210	On	07/11/2019	Bond Future			189.74705	189.74705	189.74860	189.74860			0.00	0	2,132
R210	On	06/02/2020	Bond Future			193.20876	193.20876	193.21028	193.21028			0.00	0	0
R210	On	07/05/2020	Bond Future			194.17578	194.17578	194.17728	194.17728			0.00	0	0
Total R210 Future												0.00	0	2,132
Total For R210												0.00	0	2,132
R212	On	07/11/2019	Bond Future			162.56711	162.56711	162.64613	162.64613			0.00	0	6,684
R212	On	06/02/2020	Bond Future			163.28708	163.28708	163.36744	163.36744			0.00	0	0
R212	On	07/05/2020	Bond Future			166.34427	166.34427	166.42621	166.42621			0.00	0	0
Total R212 Future												0.00	0	6,684

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R212										0.00	0	6,684
R213 On 07/11/2019 Bond Future			9.20621	86.09640	9.16590	86.34722		9.37		0.00	0	20,554
R213 On 06/02/2020 Bond Future			9.27489	87.64627	9.23312	87.90158		10.00		0.00	0	0
R213 On 07/05/2020 Bond Future			9.33347	85.71429	9.29021	85.97440		10.19		0.00	0	0
Total R213 Future										0.00	0	20,554
R213 On 07/11/2019 Bond Future	9.60	Call			3,150.20000	3.15020	2,955,900	9.86		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			500.22000	0.50022	556,740	9.86		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			3,057.30000	3.05730	2,863,870	9.82		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			526.97000	0.52697	584,360	9.82		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			3,103.58000	3.10358	2,909,770	9.84		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			513.39000	0.51339	570,400	9.84		0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Put			2,126.80000	2.12680	2,335,510	10.02		0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Call			2,385.66000	2.38566	2,338,150	10.04		0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Put			2,099.18000	2.09918	2,306,980	10.04		0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Call			2,319.13000	2.31913	2,273,440	10.01		0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Put			2,154.71000	2.15471	2,364,330	10.01		0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Call			2,352.28000	2.35228	2,305,680	10.02		0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Put			3,722.61000	3.72261	3,965,520	9.88		0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Call			1,978.02000	1.97802	1,959,230	9.89		0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Put			3,688.73000	3.68873	3,930,050	9.89		0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Call			2,006.22000	2.00622	1,986,120	9.91		0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Put			3,655.10000	3.65510	3,895,110	9.91		0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Call			1,950.01000	1.95001	1,932,810	9.88		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	20,554
R214 On 07/11/2019 Bond Future			9.92338	71.17857	9.87814	71.48060		13.17		6,833,142.72	96	15,542
R214 On 06/02/2020 Bond Future			9.99495	72.45991	9.94834	72.76729		13.93		0.00	0	0
R214 On 07/05/2020 Bond Future			10.05794	70.50088	10.00995	70.81405		14.41		0.00	0	0
Total R214 Future										6,833,142.72	96	15,542
R214 On 07/11/2019 Bond Future	10.01	Call			2,143.61000	2.14361	1,923,790	13.19		0.00	0	0
R214 On 07/11/2019 Bond Future	10.01	Put			1,269.02000	1.26902	1,351,230	13.19		0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Call			2,183.35000	2.18335	1,962,050	13.21		0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Put			1,243.14000	1.24314	1,323,870	13.21		0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Call			2,104.20000	2.10420	1,886,020	13.17		0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Put			1,295.32000	1.29532	1,379,170	13.17		0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Call			1,759.75000	1.75975	1,770,760	13.50		0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Put			3,365.65000	3.36565	3,684,040	13.50		0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Call			1,789.85000	1.78985	1,799,310	13.52		0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Put			3,327.21000	3.32721	3,644,050	13.52		0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Call			1,820.40000	1.82040	1,828,280	13.54		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2020	Bond Future	9.73	Put			3,289.32000	3.28932	3,604,580	13.54	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Call			2,485.10000	2.48510	2,431,810	14.08	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,152.92000	4.15292	4,412,800	14.08	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			2,516.12000	2.51612	2,460,970	14.10	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,116.01000	4.11601	4,374,030	14.10	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			2,454.27000	2.45427	2,402,600	14.07	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,190.12000	4.19012	4,451,620	14.07	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												6,833,142.72	96	15,542
Total for Bond												617,365,299.08	5,855	1,050,699
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/11/2019 GOVI			685.03600	685.03600	686.93100	686.93100				6,850,360.00	1	1,189
GOVI On 06/02/2020 GOVI			697.36800	697.36800	699.29700	699.29700				0.00	0	0
GOVI On 07/05/2020 GOVI			710.26100	710.26100	712.22600	712.22600				0.00	0	0
Total GOVI Future										6,850,360.00	1	1,189
GOVI On 07/11/2019 GOVI	672.91	Call			140,210.00000	14.02100	121,260,000			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			140,110.00000	14.01100	121,160,000			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			140,310.00000	14.03100	121,360,000			0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/02/2020	GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Put			38,430.00000	3.84300	57,720,000		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			38,530.00000	3.85300	57,820,000		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			38,330.00000	3.83300	57,620,000		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			77,640.00000	7.76400	97,290,000		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			77,740.00000	7.77400	97,390,000		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			77,540.00000	7.75400	97,190,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												6,850,360.00	1	1,189
Total for GOVI												6,850,360.00	1	1,189
AL37	On	07/11/2019	Index Future			667.56700	667.56700	668.33800	668.33800			0.00	0	0
AL37	On	06/02/2020	Index Future			679.58400	679.58400	680.36800	680.36800			0.00	0	0
AL37	On	07/05/2020	Index Future			692.14800	692.14800	692.94800	692.94800			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	07/11/2019	Index Future			774.97100	774.97100	776.70200	776.70200			0.00	0	120
AL7T	On	06/02/2020	Index Future			788.92100	788.92100	790.68300	790.68300			0.00	0	0
AL7T	On	07/05/2020	Index Future			803.50700	803.50700	805.30200	805.30200			0.00	0	0
Total AL7T Future												0.00	0	120
Total For AL7T												0.00	0	120
ALBI	On	07/11/2019	Index Future			692.16700	692.16700	694.03000	694.03000			27,686,680.00	4	220
ALBI	On	06/02/2020	Index Future			704.62700	704.62700	706.52300	706.52300			0.00	0	0
ALBI	On	07/05/2020	Index Future			717.65500	717.65500	719.58600	719.58600			0.00	0	0
Total ALBI Future												27,686,680.00	4	220
Total For ALBI												27,686,680.00	4	220
IGOV	On	07/11/2019	Index Future			262.89400	262.89400	263.19800	263.19800			10,515,760.00	4	1,017
IGOV	On	06/02/2020	Index Future			267.69000	267.69000	268.00000	268.00000			0.00	0	0
IGOV	On	07/05/2020	Index Future			272.70200	272.70200	273.01800	273.01800			0.00	0	0
Total IGOV Future												10,515,760.00	4	1,017
Total For IGOV												10,515,760.00	4	1,017
Total for Index												38,202,440.00	8	1,357
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE										0.00	0	0
Total for Jibar										0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			94.97000	94.97000	94.98000	94.98000				0.00	0	51
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										662,418,099.08	5,864	1,053,296
AA06 On 15/04/2021 Spot Bond				100.68151		100.65835				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			8.15500	105.64446	8.12000	105.67414				0.00	0	2,267,900
Total AA07 SPOT										0.00	0	2,267,900
Total For AA07										0.00	0	2,267,900
AB01/R On 24/11/2020 Spot Bond			10.00000	109.10000	10.00000	109.07100				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	103.09064	10.84000	103.06072				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	99.99540	11.37000	99.96535				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.03153	11.81000	100.00000				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	38.89722	100.00000	38.81160				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	30.15452	100.00000	30.08814				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	109.53800	10.00000	109.51000				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.80000	282.99666	4.80000	282.92630				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				102.54568		102.52610				0.00	520,000,000	560,000,000
Total ABFN08 SPOT										0.00	520,000,000	560,000,000
Total For ABFN08										0.00	520,000,000	560,000,000
ABFN09 On 17/03/2026 Spot Bond				102.03726		102.01389				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				100.85338		100.83328				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				100.89265		100.87183				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				101.82775		101.80604				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				101.14104		101.12008				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				101.94614		101.92439				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				103.54627		103.52423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN21 On 30/05/2020 Spot Bond				100.40498		100.38521				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond				101.18429		101.16360				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN21 On 30/05/2024 Spot Bond				102.26483		102.24387				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN22 On 25/05/2027 Spot Bond				102.57488		102.55244				0.00	2,400,000,000	1,200,000,000
Total ABFN23 SPOT										0.00	2,400,000,000	1,200,000,000
Total For ABFN23										0.00	2,400,000,000	1,200,000,000
ABFN23 On 17/10/2020 Spot Bond				101.30266		101.28177				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN24 On 17/10/2024 Spot Bond				101.18844		101.16562				0.00	0	260,000,000
Total ABFN25 SPOT										0.00	0	260,000,000
Total For ABFN25										0.00	0	260,000,000
ABFN25 On 17/10/2029 Spot Bond				103.22982		103.20715				0.00	0	420,000,000
Total ABFN26 SPOT										0.00	0	420,000,000
Total For ABFN26										0.00	0	420,000,000
ABFN26 On 29/08/2021 Spot Bond				100.12869		100.01494				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN27 On 29/08/2023 Spot Bond				100.30224		100.18798				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN28 On 29/08/2025 Spot Bond				100.60496		100.49051				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN29 On 29/08/2028 Spot Bond				100.44790		100.33285				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN30 On 15/11/2021 Spot Bond				100.44178		100.42043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond				100.63237		100.61046				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				100.77428		100.75233				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond				100.82294		100.80162				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				100.63861		100.61660				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				100.84512		100.82294				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				100.66414		100.64120				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond				100.95528		100.93383				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				101.10250		101.07994				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				100.44834		100.41916				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				99.97579		99.95161				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				99.45153		99.42622				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				100.38870		100.36490				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.24000	149.79853	6.22000	149.77718				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	68.23913	100.00000	68.08000				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.54000	132.85919	6.52000	132.87220				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	26.22489	100.00000	26.16373				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			8.01000	124.33518	7.99000	124.39022				0.00	0	2,093,762,320
Total ABKI04 SPOT										0.00	0	2,093,762,320
Total For ABKI04										0.00	0	2,093,762,320
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.61060	100.00000	9.58832				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				95.00939		94.96017				0.00	0	2,201,336,000
Total ABKS1 SPOT										0.00	0	2,201,336,000
Total For ABKS1										0.00	0	2,201,336,000
ABN05 On 18/04/2021 Spot Bond			4.11000	204.38951	4.11000	204.34246				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			4.21000	129.32506	4.19000	129.42486				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			4.38000	175.49489	4.38000	175.45323				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.12000	215.82571	4.10000	216.24817				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.87000	96.78499	8.83500	96.86291				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.62500	106.63368	9.59000	106.79239			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			7.53000	101.75216	7.49500	101.78233			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.17000	103.79137	10.13500	103.94278			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			7.55500	106.56924	7.52000	106.60049			0.00	0	628,560,600
Total ABS11 SPOT									0.00	0	628,560,600
Total For ABS11									0.00	0	628,560,600
ABS12 On 14/05/2020 Spot Bond			7.70500	103.85271	7.67000	103.85496			0.00	0	21,152,300
Total ABS12 SPOT									0.00	0	21,152,300
Total For ABS12									0.00	0	21,152,300
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.85811	9.20000	102.83298			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			8.23500	106.36324	8.20000	106.42494			0.00	0	147,622,500
Total ABS13 SPOT									0.00	0	147,622,500
Total For ABS13									0.00	0	147,622,500
ABS14 On 11/11/2020 Spot Bond			7.36500	105.06949	7.33000	105.08867			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			8.19000	107.39322	8.15500	107.46901			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			8.91000	110.19611	8.87500	110.34119		13,365,000,000,000.00	1,500,000,000	1,500,000,000	
Total ABS16 SPOT								13,365,000,000,000.00	1,500,000,000	1,500,000,000	
Total For ABS16								13,365,000,000,000.00	1,500,000,000	1,500,000,000	
ABS17 On 11/11/2027 Spot Bond			8.97000	112.83556	8.93500	113.02129		0.00	0	1,500,000,000	
Total ABS17 SPOT								0.00	0	1,500,000,000	
Total For ABS17								0.00	0	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			8.23000	109.78360	8.19500	109.88249		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.60000	102.53354	7.56500	102.53765				0.00	0	1,521,947,900
Total ABS6 SPOT										0.00	0	1,521,947,900
Total For ABS6										0.00	0	1,521,947,900
ABS7 On 11/09/2026 Spot Bond			8.82000	99.73329	8.78500	99.89033				0.00	0	4,462,623,000
Total ABS7 SPOT										0.00	0	4,462,623,000
Total For ABS7										0.00	0	4,462,623,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	8.97292	100.00000	8.95317				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			3.65000	295.42887	3.65000	295.36452				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.24000	158.55273	3.22000	158.59305				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			11.07000	101.11765	11.03500	101.21653				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
ACL089 On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000				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				102.03211		102.00668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				101.99068		101.96580				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			7.85500	102.67806	7.82000	102.66658				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				252.37769		252.46499				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				252.48145		252.56577				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				101.93910		101.91491				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				101.94534		101.92107				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				101.92873		101.90469				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				102.37103		102.34770				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				101.98045		101.95572				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond				101.98677		101.96195				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond				101.98677		101.96195				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				102.02203		101.99674				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				102.02203		101.99674				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				169.72196		169.83340				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				171.49470		171.51446				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				99.10587		99.07552				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.92046		101.89653				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				100.57577		100.55158				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.98978		100.96571				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.91215		101.88832				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.88105		101.85764				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				100.49798		100.47702				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				101.72588		101.70484				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond				100.32496		100.30250				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				100.32684		100.30425				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond				100.15031		100.03322				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				103.33046		103.30677				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				104.29558		104.26575				0.00	2,500,000,000	2,500,000,000
Total AGT01 SPOT										0.00	2,500,000,000	2,500,000,000
Total For AGT01										0.00	2,500,000,000	2,500,000,000
AGT02 On 28/11/2024 Spot Bond				101.00234		100.97233				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond				101.16300		101.14017				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond				100.88538		100.86262				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				101.00468		100.97946				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				101.14354		101.12112				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				101.13703		101.11475				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				101.20855		101.18476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B:On 18/04/2022 Spot Bond				101.28002		101.25473				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				101.51358		101.48334				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C:On 18/04/2022 Spot Bond				101.58484		101.55309				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				100.86602		100.84441				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				100.33214		100.30918				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			9.06000	102.98830	9.02500	103.07991				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				100.34342		100.31964				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				100.35843		100.33357				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				100.46313		100.43075				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			8.97000	112.31097	8.93500	112.39681			0.00	0	10,007,865,100
Total AIR02 SPOT									0.00	0	10,007,865,100
Total For AIR02									0.00	0	10,007,865,100
AIR04 On 29/05/2024 Spot Bond			8.56000	105.07918	8.52500	105.19162			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			10.65500	98.50069	10.61500	98.71843			0.00	0	170,000,000
Total AIR05 SPOT									0.00	0	170,000,000
Total For AIR05									0.00	0	170,000,000
AIRL01 On 30/04/2028 Spot Bond			4.48000	178.79699	4.38000	180.04653		3,311,136,640,000.00	739,093,000	459,093,000	
Total AIRL01 SPOT								3,311,136,640,000.00	739,093,000	459,093,000	
Total For AIRL01								3,311,136,640,000.00	739,093,000	459,093,000	
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond				101.86707		101.84509			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				101.12067		101.09607			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				100.21517		100.19169			0.00	400,000,000	100,000,000
Total APF05 SPOT									0.00	400,000,000	100,000,000
Total For APF05									0.00	400,000,000	100,000,000
APF06 On 24/08/2022 Spot Bond				100.79385		100.77016			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond				101.79618		101.77219				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				101.01091		100.98754				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond				101.03720		101.01320				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
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			4.37000	233.85144	4.35000	234.28311				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				100.55273		100.52883				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			4.38500	209.68628	4.36500	210.09235				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				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 ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.10863		101.08430				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.92214		100.89796				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.88024		100.85646				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.67266		100.64942				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				102.16896		102.14169				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				101.85609		101.83302				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				102.69125		102.66853				0.00	46,000,000	11,500,000
Total ASN083 SPOT										0.00	46,000,000	11,500,000
Total For ASN083										0.00	46,000,000	11,500,000
ASN08: On 03/09/2020 Spot Bond				100.02534		99.99985				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				127.00504		127.00504				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.08494		101.06117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond				100.56642		100.54265				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				90.24099		90.24099				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.04603		100.02297				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond				99.88549		99.86258				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond				102.43620		102.40533				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				102.41549		102.38490				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/01/2022 Spot Bond			3.97000	155.91765	3.95000	155.95396				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 20/06/2020 Spot Bond				103.03868		103.01713				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond				86.18586		86.13599				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				100.73829		100.71377				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				100.75522		100.73090				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			4.01500	155.75698	3.99500	155.79305				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				52.38904		52.38904				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond				100.04714		100.02355				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.97000	168.01544	4.97000	167.97290				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.67844		100.65409				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.39242		100.36864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				102.74655		102.72226				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.04397		100.02199				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				102.12987		102.10313				0.00	0	66,666,666
Total ASN181 SPOT										0.00	0	66,666,666
Total For ASN181										0.00	0	66,666,666
ASN19: On 12/06/2020 Spot Bond				99.82353		99.80150				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				101.67285		101.64837				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.70000	101.39541	4.69000	101.51269				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond				101.81474		101.79223				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond				101.83175		101.80901				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond				101.94953		101.92521				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond				100.25290		100.22523				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond				100.27539		100.24518				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond				100.15934		100.13677				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond				100.14316		100.02718				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24: On 09/03/2020 Spot Bond				99.99008		99.96875				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond				100.13509		100.02035				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond				102.12573		102.09904				0.00	5,351,352	31,306,307
Total ASN264 SPOT										0.00	5,351,352	31,306,307
Total For ASN264										0.00	5,351,352	31,306,307
ASN27: On 20/06/2023 Spot Bond				101.82511		101.80246				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 15/08/2023 Spot Bond				100.48754		100.46390				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond				100.37263		100.34852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28(On 21/08/2023 Spot Bond				100.34266		100.31894				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28(On 13/09/2025 Spot Bond				99.78677		99.76315				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29(On 26/09/2023 Spot Bond				101.78065		101.75688				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30(On 20/12/2023 Spot Bond				101.90802		101.88425				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31(On 20/12/2023 Spot Bond				102.24999		102.22162				0.00	0	73,866,667
Total ASN310 SPOT										0.00	0	73,866,667
Total For ASN310										0.00	0	73,866,667
ASN31(On 17/01/2020 Spot Bond				103.18264		103.18264				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31(On 20/01/2021 Spot Bond				102.11629		102.09424				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond				100.88899		100.86496				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond				101.53579		101.51448				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31(On 31/03/2029 Spot Bond			4.34500	94.22420	4.33500	94.28137				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31(On 28/02/2033 Spot Bond			4.51500	90.51618	4.49500	90.70085				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32(On 20/06/2024 Spot Bond				101.84330		101.82040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond				102.00748		101.98238				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond				100.57274		100.54870				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond				101.85200		101.82899				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			4.46000	104.87456	4.45000	104.99758				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337 On 20/06/2024 Spot Bond				101.92871		101.90467				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond				100.52856		100.50640				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN342 On 12/02/2021 Spot Bond				100.52856		100.50640				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN344 On 20/06/2024 Spot Bond				101.48302		101.46058				0.00	20,400,000	5,100,000
Total ASN346 SPOT										0.00	20,400,000	5,100,000
Total For ASN346										0.00	20,400,000	5,100,000
ASN346 On 20/06/2024 Spot Bond				101.60873		101.58503				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN351 On 20/06/2024 Spot Bond				101.07071		101.04754				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN354 On 20/06/2024 Spot Bond				100.49171		100.46868				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN358 On 30/08/2024 Spot Bond				100.11926	100.00000	100.00000				0.00	0	5,000,000,000

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 ASN365 SPOT										0.00	0	5,000,000,000
Total For ASN365										0.00	0	5,000,000,000
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.57215		100.55132				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			7.79000	104.42632	7.75500	104.44630				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.80500	107.52485	7.77000	107.58400				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	104.12090	9.30000	104.09519				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				100.87729		100.85511				0.00	0	130,000,000
Total BAW22 SPOT										0.00	0	130,000,000
Total For BAW22										0.00	0	130,000,000
BAW24 On 30/09/2019 Spot Bond				101.77233		101.75269				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				101.17190		101.15072				0.00	400,000,000	100,000,000
Total BAW25 SPOT										0.00	400,000,000	100,000,000
Total For BAW25										0.00	400,000,000	100,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				101.05444		101.03241				0.00	0	35,100,000
Total BAW28 SPOT										0.00	0	35,100,000
Total For BAW28										0.00	0	35,100,000
BAW29 On 22/02/2023 Spot Bond				100.30983		100.28659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond				99.97867		99.95746				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				102.22966		102.19931				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				105.70228		105.67199				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				103.34533		103.31671				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			11.15500	103.13655	11.12000	103.13329				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				102.17644		102.14406				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				102.05269		102.02227				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond				102.88188		102.85394				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				102.07035		102.03964				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond				102.78840		102.76104				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				102.05279		102.02237				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			10.96000	102.60933	10.92500	102.68199				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond				101.93802		101.90939				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond				101.93802		101.90939				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond				101.93802		101.90939				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.68000	107.44923	11.64500	107.57587				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				102.40639		102.37645				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				102.37533		102.34579				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				102.17072		102.14165				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				102.17172		102.14265				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				102.59969		102.56066				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				105.67777		105.64453				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond				102.68792		102.64749				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				102.33527		102.30041				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				102.37849		102.34293				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				102.37849		102.34293				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				102.37849		102.34293				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 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
BAYD5 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
BAYD6 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				100.10045		100.08035				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				100.52307		100.50119				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				99.89475		99.87372				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				101.63388		101.61257				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			8.62500	100.04056	8.59000	100.22360				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	11.13322	100.00000	11.10858				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond				100.74632		100.72227				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond				99.97721		99.95450				0.00	0	60,000,000
Total BDX31 SPOT										0.00	0	60,000,000
Total For BDX31										0.00	0	60,000,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.88900		100.86740				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			8.51500	103.58102	8.48000	103.56480				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				101.78572		101.76374				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			7.96000	101.61239	7.92500	101.60555				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.65500	101.59369	9.62000	101.60077				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				101.90646		101.88454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			9.56000	105.77769	9.52500	105.84328				0.00	0	300,000,000
Total BGL07 SPOT										0.00	0	300,000,000
Total For BGL07										0.00	0	300,000,000
BGL08 On 03/09/2022 Spot Bond				100.02660		99.99951				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			9.35500	106.94366	9.32000	106.95258				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				100.90017		100.87096				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.13500	107.52988	10.10000	107.55495				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				104.48240		104.45826				0.00	0	196,000,000
Total BGL12 SPOT										0.00	0	196,000,000
Total For BGL12										0.00	0	196,000,000
BGL13 On 20/08/2021 Spot Bond			8.56000	106.09551	8.52500	106.13569				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				105.32189		105.29762				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				105.19801		105.17223				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				100.26245		100.23371				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				106.67657		106.73365				0.00	0	500,000,000
Total BGL17 SPOT										0.00	0	500,000,000
Total For BGL17										0.00	0	500,000,000
BGL18 On 30/09/2022 Spot Bond				104.99441		104.96987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond				105.37993		105.35424				0.00	135,000,000	45,000,000
Total BGL19 SPOT										0.00	135,000,000	45,000,000
Total For BGL19										0.00	135,000,000	45,000,000
BGT01 On 12/09/2022 Spot Bond				106.76025		106.73300				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				101.87335		101.85170				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				101.59323		101.57000				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond				100.56910		100.54754				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				100.45792		100.43576				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			8.30000	107.42635	8.26500	107.52817				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				99.79840		101.89849				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				99.74399		101.88203				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				100.92659		100.90077				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				101.44226		101.41609				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond				100.36578		100.34038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond				101.73212		101.70942				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				102.16487		102.14387				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				101.66337		101.64164				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				101.14092		101.11943				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2019 Spot Bond				101.25955		101.23887				0.00	400,000,000	100,000,000
Total BPPF12 SPOT										0.00	400,000,000	100,000,000
Total For BPPF12										0.00	400,000,000	100,000,000
BPPF1: On 09/10/2023 Spot Bond				101.66132		101.63925				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				101.59462		101.57386				0.00	400,000,000	100,000,000
Total BPPF15 SPOT										0.00	400,000,000	100,000,000
Total For BPPF15										0.00	400,000,000	100,000,000
BPPF1: On 23/07/2020 Spot Bond				100.95829		100.93754				0.00	160,000,000	40,000,000
Total BPPF16 SPOT										0.00	160,000,000	40,000,000
Total For BPPF16										0.00	160,000,000	40,000,000
BPPF1: On 23/01/2020 Spot Bond				100.87922		100.85879				0.00	400,000,000	100,000,000
Total BPPF17 SPOT										0.00	400,000,000	100,000,000
Total For BPPF17										0.00	400,000,000	100,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 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				101.75668		101.73252				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				101.73767		101.71379				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.65210		100.62938				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.58501		100.56042				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				103.52598		103.50429				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.87500	103.17729	7.84000	103.17834				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				102.35075		102.32864				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.88000	108.59548	7.84500	108.62849				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				101.22989		101.20866				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				100.32581		100.30330				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond				100.83151		100.80909				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.59500	111.76297	9.56000	111.85026				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			9.37000	111.11260	9.33500	111.22429				0.00	0	630,409,900
Total CCT02 SPOT										0.00	0	630,409,900
Total For CCT02										0.00	0	630,409,900
CCT03 On 15/03/2025 Spot Bond			9.60000	111.81376	9.56500	111.93912				0.00	0	2,241,278,100
Total CCT03 SPOT										0.00	0	2,241,278,100
Total For CCT03										0.00	0	2,241,278,100
CCT04 On 17/07/2027 Spot Bond			9.66000	104.09682	9.62500	104.26374				0.00	0	769,441,300
Total CCT04 SPOT										0.00	0	769,441,300
Total For CCT04										0.00	0	769,441,300
CGR14 On 25/11/2020 Spot Bond			10.00000	109.53840	10.00000	109.50980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				102.76161		102.73335				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				102.26058		102.23107				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.38681		100.35911				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				101.62340		101.59462				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				101.31114		101.28216				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				102.17367		102.14472				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				100.65885		100.62966				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				102.15398		102.12485				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				100.94118		100.91061				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				100.80463		100.77557				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond				101.85695		101.82776				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										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
CLN18 On 01/07/2021 Spot Bond			10.11000	101.75733	10.11000	101.73006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19: On 29/08/2021 Spot Bond			3.14000	151.96927	3.14000	151.93824				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19: On 13/09/2021 Spot Bond			3.94000	148.98831	3.92000	149.01269				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23: On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000				0.00	0	0
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	109.53800	10.00000	109.51000				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	109.53800	10.00000	109.51000				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				100.55747		100.53174				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			10.15000	101.27250	10.11500	101.33797				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			10.67000	102.83734	10.63500	102.90841				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				102.12997		102.10322				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				100.54620		100.52101				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				102.12573		102.09904				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				102.27070		102.24206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				101.38844		101.36210				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.33000	109.24221	9.29500	109.34612				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.83882		100.81068				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.47000	111.14476	11.43500	111.23662				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.86996		100.84074				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				101.02774		101.00272				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				110.14236		110.11911				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.15500	106.95765	8.12000	106.98520				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	103.29843	10.98000	103.26843				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	105.00996	11.00000	104.97941				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				102.10471		102.07830				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			11.26000	108.40267	11.22500	108.50502				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				102.28709		102.25823				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				101.89751		101.87388				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				101.08696		101.06044				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				102.01180		101.98664				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				102.64335		102.51358				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				101.90800		101.88423				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				102.18424		102.15918				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				102.71102		102.67897				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				100.52815		100.50383				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				100.52533		100.50115				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				101.90789		101.88413				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				100.54773		100.50588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				101.91825		101.89435				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				102.89780		102.81505				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				103.60321		103.50869				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				102.41169		102.38589				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				102.07588		102.04983				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				102.79535		102.77100				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				102.18764		102.16012				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				101.49379		101.46397				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				102.07541		102.04785				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				102.29125		102.26233				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				105.44655		105.34169				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				101.34978		101.31659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				110.49200		109.50100				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				108.91200		108.34400				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				110.41200		109.80300				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				103.42036		103.39497				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				108.12500		107.09000				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				102.72595		102.69116				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				146.18000		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				111.18300		110.59600				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				111.94000		111.31800				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				112.87100		111.84900				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				147.22000		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				102.09445		102.06819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				102.00121		101.97619				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				101.77357		101.75021				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				148.72000		146.54000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			8.05500	108.33559	8.02000	108.36966				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.24000	154.95671	4.22000	154.99160				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			6.46000	115.62214	6.44000	115.70275				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			6.70000	114.26044	6.68000	114.33919				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN456 On 20/12/2021 Spot Bond				102.35770		102.32789				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond				100.40392		100.37947				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				100.85479		100.73862				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				100.14713		100.03053				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond				103.29512		103.27077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.32500	104.25873	9.29000	104.30990				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.08000	101.89647	9.04500	101.95043				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				99.73272		101.95944				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond				101.64388		101.62138				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				101.67465		101.65127				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				102.77806		102.75454				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				100.43836		100.41167				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				99.84117		99.80933				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				102.11514		102.08859				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	26.45103	100.00000	26.39280				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				99.84183		99.81013				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				100.45216		100.42756				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				101.96994		101.94711				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				101.47175		101.44995				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.25500	105.28093	8.22000	105.32952				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				102.47165		102.44734				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			11.76000	105.05072	11.72500	105.09964				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			8.56000	102.41503	8.52500	102.48085				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				101.84933		101.82714				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				102.76948		102.74611				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 30/09/2019 Spot Bond				101.75247		101.72675				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				102.11329		102.08677				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			10.75500	105.52527	10.72000	105.57833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				100.13823		100.02300				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			8.96000	104.39588	8.92500	104.51359				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond				101.47330		101.45000				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				102.20121		102.17790				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond				100.37201		100.34796				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond				101.37217		101.34907				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond				101.43613		101.41137				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				101.48822		101.46250				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond				101.48822		101.46250				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond				100.99382		100.97086				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond				102.55574		102.52922				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				100.24196		100.21550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond				101.41366		101.38932				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				97.78121		97.75933				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	104.67544	9.96000	104.64779				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	103.44738	10.01000	103.41978				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond				100.23092		100.20567				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	103.42059	9.60000	103.36790				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond				99.81596		99.79300				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond				101.85542		101.83307				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond				100.18938		100.16595				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond				100.54143		100.51765				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	99.87786	9.20000	99.85346				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond				100.99954		100.97644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond				100.98989		100.96582				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond				103.76146		103.73762				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond				101.26414		101.23865				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond				102.21965		102.10388				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond				99.82399		99.80201				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond				99.81596		99.79300				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond				102.67850		102.65335				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond				102.01172		101.98657				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond				101.24745		101.22284				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			9.85000	103.51535	9.81500	103.64396				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond				99.23105		99.20559				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond				100.99824		100.97459				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond				100.49014		100.46500				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond				102.51923		102.48724				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				101.38739		101.36045				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				115.05800		114.80500				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				100.11485		100.09185				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				102.69258		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				103.15672		103.13098				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				101.36752		101.34098				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			9.32000	103.90053	9.28500	104.05543				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			9.37000	107.32123	9.33500	107.44677				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			9.46000	106.37038	9.42500	106.50842				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			4.49000	127.52327	4.47000	127.62050				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				257.23421		257.18264				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.49000	127.52327	4.47000	127.62050				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				114.85900		115.14400				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				114.90000		114.70500				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				100.27440		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				100.27063		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				102.26018		102.23168				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				100.50950		100.48475				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				100.56253		100.53888				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				100.22119		100.19702				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				101.48672		101.45772				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				120.66000		121.37100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond				100.57853		100.55422				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	103.14545	10.16000	103.11767				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			9.32000	107.03119	9.28500	107.17080				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				100.67050		100.64645				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				100.32642		100.30385				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				101.51981		101.49012				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				99.99987		99.97667				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				100.55688		100.53351				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				100.58403		100.55830				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				100.58994		100.56394				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			9.55000	105.06604	9.51500	105.20247				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				100.58107		100.55661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond				100.56510		100.54024				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond				100.55873		100.53529				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond				101.95908		101.93539				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond				102.13597		102.10914				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond				101.21480		101.19088				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond				101.66587		101.64111				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond				101.67890		101.65023				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond				100.56644		100.54266				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond				100.11016		100.08810				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond				102.18872		102.16202				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond				101.14354		101.12112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond				100.04354		100.02183				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond				102.19298		102.16622				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				102.12014		102.09636				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				101.79113		101.76898				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				101.87161		101.84803				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				102.07466		102.04834				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				99.97372		99.94794				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			4.68000	126.31684	4.66000	126.41240				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				100.21879		100.19488				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				99.87928		99.85516				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				101.41771		101.39467				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				100.21879		100.19488				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN597 On 24/11/2024 Spot Bond			9.16000	100.78924	9.16000	100.77509				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN598 On 02/04/2026 Spot Bond				101.40663		101.38289				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN599 On 10/12/2024 Spot Bond				101.09759		101.07546				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				101.08188		101.05849				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN601 On 18/06/2024 Spot Bond				101.08188		101.05849				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN602 On 04/06/2023 Spot Bond				99.99989		99.97760				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	100.70020	8.74500	100.67678				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond				100.69795		100.67553				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond				100.52121		100.49838				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond				100.43891		100.41156				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond				100.34063		100.31638				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond				100.17167		100.14806				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN608 SPOT									0.00	0	0
Total For CLN608									0.00	0	0
CLN608 On 30/04/2023 Spot Bond			100.00000	12.94998	100.00000	12.85819			0.00	0	0
Total CLN609 SPOT									0.00	0	0
Total For CLN609									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.62500	100.04056	8.59000	100.22360			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				101.85627		101.83320			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				101.92862		101.90457			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond				100.40077		100.37652			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			8.35500	115.18655	8.32000	115.28015			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			8.23500	108.46059	8.20000	108.48822			0.00	0	56,047,000
Total COJ07 SPOT									0.00	0	56,047,000
Total For COJ07									0.00	0	56,047,000
COJ08 On 22/06/2026 Spot Bond			9.88000	109.94820	9.84500	110.09833			0.00	0	458,255,100
Total COJ08 SPOT									0.00	0	458,255,100
Total For COJ08									0.00	0	458,255,100
COJG0 On 09/06/2024 Spot Bond			8.74000	107.90578	8.70500	108.01942			0.00	0	1,838,722,400
Total COJG01 SPOT									0.00	0	1,838,722,400
Total For COJG01									0.00	0	1,838,722,400
COT01 On 03/04/2023 Spot Bond			9.39500	102.96953	9.36000	103.04768			0.00	0	463,079,600
Total COT01 SPOT									0.00	0	463,079,600
Total For COT01									0.00	0	463,079,600
COT02 On 03/04/2028 Spot Bond			11.01500	99.82340	10.98000	99.97986			0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.97000	93.96161	10.93500	94.11735				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			11.37500	100.38545	11.34000	100.49396				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				101.86395		101.84150				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond				99.93153		99.90764				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond				99.84669		99.82481				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				101.72226		101.69970				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond				101.91572		101.89148				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				101.65324		101.63061				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond				101.73949		101.71514				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				101.85053		101.82451				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				99.84671		99.82483				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond				100.83228		100.80918				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DENG9 On 20/08/2021 Spot Bond				100.33787		100.31276				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				97.13106		97.04636				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL012 On 20/12/2021 Spot Bond				103.56362		103.51747				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				100.32872		100.30599				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				101.68439		101.66171				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.29000	107.73249	9.25500	107.85247				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				100.33581		100.31258				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			8.00500	103.57839	7.97000	103.61422				0.00	0	94,942,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV2021 SPOT									0.00	0	94,942,800
Total For DV2021									0.00	0	94,942,800
DV22 On 07/02/2020 Spot Bond			8.01000	101.25846	7.97500	101.25172			31,781,677,500,000.00	3,967,750,000	3,989,547,800
Total DV22 SPOT									1,781,677,500,000.00	3,967,750,000	3,989,547,800
Total For DV22									1,781,677,500,000.00	3,967,750,000	3,989,547,800
DV22/R On 07/02/2020 Spot Bond			100.00000	73.36780	100.00000	73.22725			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			8.29000	105.29013	8.25500	105.37422			107,081,930,000.00	12,917,000	3,904,150,300
Total DV23 SPOT									107,081,930,000.00	12,917,000	3,904,150,300
Total For DV23									107,081,930,000.00	12,917,000	3,904,150,300
DV23/R On 27/02/2023 Spot Bond			100.00000	15.53903	100.00000	15.50482			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.53903	100.00000	15.50482			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			8.46000	104.92605	8.42500	105.03383			0.00	0	1,390,598,100
Total DV24 SPOT									0.00	0	1,390,598,100
Total For DV24									0.00	0	1,390,598,100
DV24/R On 18/02/2024 Spot Bond			9.69000	100.43809	9.69000	100.41227			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.43809	9.69000	100.41227			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			10.95500	95.49816	10.91500	95.69495			0.00	0	398,409,700
Total DV29 SPOT									0.00	0	398,409,700
Total For DV29									0.00	0	398,409,700
DV29/R On 18/02/2029 Spot Bond			10.10000	100.45621	10.10000	100.42932			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.45621	10.10000	100.42932			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.25474		100.14138			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20B On 28/03/2020 Spot Bond				101.73867		101.71760			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond				100.21204		100.19159			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond				101.17090		101.14967				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				100.13945		100.02404				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				102.18063		102.15847				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond				100.84876		100.73429				0.00	0	10,000,000,000
Total DVF22B SPOT										0.00	0	10,000,000,000
Total For DVF22B										0.00	0	10,000,000,000
DVF22I On 24/10/2022 Spot Bond				100.97010		100.94772				0.00	0	8,000,000,000
Total DVF22C SPOT										0.00	0	8,000,000,000
Total For DVF22C										0.00	0	8,000,000,000
DVF24 On 23/10/2024 Spot Bond				101.02861		101.00543				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				102.01218		101.99010				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				101.54231		101.51952				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				101.57531		101.55200				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond				100.04026		100.02017				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2I On 31/05/2024 Spot Bond				100.04266		100.02135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVFB25 SPOT									0.00	0	0
Total For DVFB25									0.00	0	0
DVFB21 On 31/05/2026 Spot Bond				100.04362		100.02180			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	55.98577	100.00000	55.86254			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
E174 On 01/08/2020 Spot Bond			8.11000	105.85366	8.07500	105.86212			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			8.16000	110.48699	8.12500	110.52756			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			7.86500	105.46242	7.83000	105.45833			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.96500	108.61943	7.93000	108.67722			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			8.87000	108.65511	8.83500	108.76103			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			4.63000	104.29409	4.61000	104.47641			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.35000	94.10304	4.34000	94.20879			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	126.13649	2.25000	126.11381			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			4.25000	130.10128	4.19000	130.65955		3,198,898,500,000.00	752,682,000	376,341,000	

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 EL28 SPOT									3,198,898,500,000.00	752,682,000	376,341,000
Total For EL28									3,198,898,500,000.00	752,682,000	376,341,000
EL29 On 19/11/2029 Spot Bond			4.27000	115.71872	4.12000	117.25606			1,508,082,870,000.00	353,181,000	176,590,500
Total EL29 SPOT									1,508,082,870,000.00	353,181,000	176,590,500
Total For EL29									1,508,082,870,000.00	353,181,000	176,590,500
EL30 On 29/07/2030 Spot Bond			4.12000	114.60737	4.12000	114.58103			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			4.29000	104.77010	4.27000	104.95514			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			4.32000	95.73918	4.31000	95.84129			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	126.13649	2.25000	126.11381			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				110.11250		109.07791			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				108.37531		107.35699			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			7.68500	103.52037	7.65000	103.52968			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.65500	104.11790	7.62000	104.14749			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.99000	103.55138	9.95500	103.65242			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			10.75500	97.58582	10.71500	97.68244			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			10.80500	103.52961	10.76500	103.63740			0.00	0	999,999,900

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 EMM05 SPOT										0.00	0	999,999,900
Total For EMM05										0.00	0	999,999,900
EMM06 On 23/06/2025 Spot Bond			10.12000	102.33929	10.08500	102.39836				0.00	0	126,941,600
Total EMM06 SPOT										0.00	0	126,941,600
Total For EMM06										0.00	0	126,941,600
EMM07 On 10/07/2027 Spot Bond			9.97000	103.22764	9.93500	103.31185				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	85.87611	11.04500	85.94477				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				101.18801		101.16109				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				101.10666		101.08165				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				102.28307		102.25794				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond				100.04872		100.02435				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond				100.85890		100.83430				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				99.82782		99.80633				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				100.04361		100.02176				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				99.83535		99.81479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.78891		100.76754				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				100.37363		100.35269				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				101.26194		101.23965				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				100.16406		100.14082				0.00	400,000,000	100,000,000
Total EPF014 SPOT										0.00	400,000,000	100,000,000
Total For EPF014										0.00	400,000,000	100,000,000
EPF015 On 04/06/2023 Spot Bond				99.99988		99.97705				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				99.89279		99.87135				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				99.89079		99.86895				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				99.79740		99.77496				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05U 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
EPF07U 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
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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				99.95883		99.93825				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond				100.72439		100.70413				0.00	640,000,000	160,000,000
Total EPFC41 SPOT										0.00	640,000,000	160,000,000
Total For EPFC41										0.00	640,000,000	160,000,000
EPFC4: On 04/03/2020 Spot Bond				100.00003		99.97949				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 03/10/2019 Spot Bond				101.35042		101.32953				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				101.31494		101.28795				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				101.00711		100.98060				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond				100.02158		99.99998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond				100.02189		99.99989				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 17/05/2022 Spot Bond				100.38250		100.35940				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B: On 17/08/2022 Spot Bond				100.37167		100.34925				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C: On 17/05/2022 Spot Bond				100.39975		100.37557				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C: On 17/08/2022 Spot Bond				100.37383		100.35127				0.00	0	0
Total ERS3C7 SPOT										0.00	0	0
Total For ERS3C7										0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000				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				100.87753		100.85553				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2: On 17/08/2020 Spot Bond				100.37168		100.34926				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				100.38461		100.36137				0.00	102,000,000	34,000,000
Total ERSA25 SPOT										0.00	102,000,000	34,000,000
Total For ERSA25										0.00	102,000,000	34,000,000
ERSA2: On 17/05/2022 Spot Bond				100.36827		100.34606				0.00	0	0
Total ERSA26 SPOT										0.00	0	0
Total For ERSA26										0.00	0	0
ERSA2: On 17/11/2022 Spot Bond				100.36301		100.34112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.46000	105.55250	8.42500	105.63301			296,369,028,000.00	35,031,800	2,461,296,100
Total ES23 SPOT									296,369,028,000.00	35,031,800	2,461,296,100
Total For ES23									296,369,028,000.00	35,031,800	2,461,296,100
ES23/R On 25/01/2023 Spot Bond			10.00000	101.09311	10.00000	101.06630			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			9.44000	95.65224	9.40500	95.78881			478,330,464,000.00	50,670,600	4,686,227,100
Total ES26 SPOT									478,330,464,000.00	50,670,600	4,686,227,100
Total For ES26									478,330,464,000.00	50,670,600	4,686,227,100
ES26/R On 02/04/2026 Spot Bond			7.85000	103.31462	7.85000	103.29288			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			10.85500	79.62703	10.81500	79.83888			729,260,610,000.00	67,182,000	7,218,784,900
Total ES33 SPOT									729,260,610,000.00	67,182,000	7,218,784,900
Total For ES33									729,260,610,000.00	67,182,000	7,218,784,900
ES33/R On 15/09/2033 Spot Bond			7.50000	103.52191	7.50000	103.50121			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	80.91360	11.16500	81.18892			373,026,202,000.00	33,276,200	4,541,292,200
Total ES42 SPOT									373,026,202,000.00	33,276,200	4,541,292,200
Total For ES42									373,026,202,000.00	33,276,200	4,541,292,200
ES42/R On 25/04/2042 Spot Bond			8.50000	103.04774	8.50000	103.02430			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond				101.11617		101.09390			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				99.80126		99.77921			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond				99.79539		99.77270				0.00	0	0
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				101.86668		101.84348				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				101.92868		101.90464				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.55039	100.00000	11.52242				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	18.79853	100.00000	18.75299				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				99.82676		99.80514				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.76464		100.74214				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				100.52955		100.50631				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				100.65828		100.63556				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				100.35569		100.33272				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond				100.47364		100.45081				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond				100.48701		100.46350				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond				100.02077		99.99999				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC34 On 07/02/2020 Spot Bond				100.40496		100.38482				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT01€ On 03/09/2019 Spot Bond					0.00000	102.00592				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FNT016 SPOT										0.00	0	0
Total For FNT016										0.00	0	0
FNT017 On 17/09/2019 Spot Bond				101.50912		101.48438				0.00	0	0
Total FNT017 SPOT										0.00	0	0
Total For FNT017										0.00	0	0
FNT018 On 03/10/2019 Spot Bond				100.87189		100.84767				0.00	0	0
Total FNT018 SPOT										0.00	0	0
Total For FNT018										0.00	0	0
FNT019 On 16/10/2019 Spot Bond				100.47918		100.45740				0.00	0	0
Total FNT019 SPOT										0.00	0	0
Total For FNT019										0.00	0	0
FNT020 On 05/11/2019 Spot Bond				100.19353		100.16934				0.00	0	0
Total FNT020 SPOT										0.00	0	0
Total For FNT020										0.00	0	0
FNTB10 On 16/09/2019 Spot Bond				103.60740		103.58397				0.00	0	0
Total FNTB10 SPOT										0.00	0	0
Total For FNTB10										0.00	0	0
FNTD10 On 11/10/2019 Spot Bond				102.52625		102.50389				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										0.00	0	0
FNTE10 On 22/11/2019 Spot Bond				102.05310		102.03003				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FNTF10 On 28/01/2020 Spot Bond				100.48521		100.46315				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond				100.79299		100.77096				0.00	0	0
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										0.00	0	0
FNZ002 On 08/01/2020 Spot Bond				100.13200		100.11000				0.00	0	0
Total FNZ002 SPOT										0.00	0	0
Total For FNZ002										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				101.17410		101.15186				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.05500	102.45168	10.02000	102.47912				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				101.08149		101.06060				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond				103.23749		103.21440				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				105.50441		105.47998				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.02293		104.99908				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			10.05500	108.12350	10.02000	108.14670				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond				104.69856		104.67417				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				102.34918		102.32265				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				104.92677		104.90251				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				105.99251		105.98246				0.00	0	1,150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB23 SPOT									0.00	0	1,150,000,000
Total For FRB23									0.00	0	1,150,000,000
FRB24 On 08/11/2023 Spot Bond				102.15917		102.12955			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRB25 On 19/09/2024 Spot Bond				102.42972		102.39942			0.00	0	6,500,000,000
Total FRB25 SPOT									0.00	0	6,500,000,000
Total For FRB25									0.00	0	6,500,000,000
FRB26 On 03/06/2024 Spot Bond				100.10012		100.07671			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			10.00000	103.47448	9.96500	103.61701			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			3.40000	157.97051	3.38000	158.00994			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			3.66000	295.31798	3.66000	295.25356			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			3.93500	131.12280	3.91500	131.22520			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			4.10000	179.17848	4.10000	179.13729		2,214,000,000,000.00		540,000,000	270,000,000
Total FRBI28 SPOT								2,214,000,000,000.00		540,000,000	270,000,000
Total For FRBI28								2,214,000,000,000.00		540,000,000	270,000,000
FRBI29 On 31/03/2029 Spot Bond			4.29000	94.66208	4.28000	94.71969		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			4.47000	207.76224	4.45000	208.16319		1,788,000,000,000.00		400,000,000	200,000,000
Total FRBI33 SPOT								1,788,000,000,000.00		400,000,000	200,000,000
Total For FRBI33								1,788,000,000,000.00		400,000,000	200,000,000
FRBI46 On 31/03/2046 Spot Bond			4.96500	88.29998	4.95500	88.42584		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			4.83000	90.88355	4.82000	91.02869		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			7.64000	91.15365	7.64000	91.15365				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0:On 28/10/2024 Spot Bond			8.43000	65.81182	8.43000	65.81182				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			8.47000	65.05060	8.47000	65.05060				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			4.86000	125.18583	4.84000	125.27973				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				100.44696		100.41885				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				92.55574		92.55574				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	109.53800	10.00000	109.51000				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				102.08002		102.05394				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC208(On 07/10/2020 Spot Bond				103.37078		103.34459			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210(On 20/12/2019 Spot Bond				102.04293		102.01736			0.00	0	0
FRC211(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
FRC211(On 07/05/2020 Spot Bond				100.68410		100.66045			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC213(On 07/11/2019 Spot Bond				100.72727		100.70429			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC215(On 04/11/2019 Spot Bond				100.73900		100.71522			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC220(On 31/01/2022 Spot Bond			4.05000	155.63216	4.03000	155.66805			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC221(On 20/05/2020 Spot Bond				100.36801		100.34423			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC225(On 31/01/2022 Spot Bond			4.91000	152.60350	4.89000	152.63488			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC233(On 20/12/2020 Spot Bond				102.92659		102.88909			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC234(On 08/02/2020 Spot Bond				103.75732		103.75732			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23: On 19/10/2020 Spot Bond				109.31331		109.31331			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond				103.88326		103.88326			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23: On 19/10/2020 Spot Bond				109.61777		109.61777			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				109.12781		109.12781			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				103.84967		103.84967			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				103.76054		103.76054			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				102.49719		102.44433			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				103.61011		103.61011			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				102.47207		102.41976			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.98106		101.93945			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				103.67486		103.67486			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.92362		100.89008			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC249 On 19/10/2020 Spot Bond				108.47673		108.47673			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC250 On 19/10/2020 Spot Bond				101.97475		101.93327			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC251 On 13/02/2022 Spot Bond				100.62370		100.59613			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC252 On 14/03/2022 Spot Bond				102.04956		102.02598			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC253 On 27/03/2020 Spot Bond				101.82510		101.80366			0.00	0	0
Total FRC253 SPOT									0.00	0	0
Total For FRC253									0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC255 On 17/07/2027 Spot Bond				103.23545		103.21234			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC256 On 27/03/2020 Spot Bond				101.61567		101.59359			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC257 On 08/05/2020 Spot Bond				101.02230		100.99993			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC258 On 10/10/2020 Spot Bond				101.34938		101.32669			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC261 On 13/07/2020 Spot Bond				101.25758		101.23434			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC262 On 13/07/2020 Spot Bond				101.52569		101.50334			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC267 On 20/06/2021 Spot Bond				102.31204		102.28285			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC267 On 06/08/2023 Spot Bond				103.60256		103.57651			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				100.96579		100.94476			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				100.41600		100.39478			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC271 On 30/01/2023 Spot Bond				100.88983		100.86577			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	100.92000	9.58400	100.89433			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	103.30320	9.80000	103.27635			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				102.02148		101.99888			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				102.02607		102.00342			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				100.00003		99.97855			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				101.54608		101.52503			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				100.33397		100.31087			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				102.04276		102.01719			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	100.00000			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	104.35020	3.57000	104.32775			0.00	0	0
Total FRC282 SPOT									0.00	0	0
Total For FRC282									0.00	0	0
FRC28(On 26/01/2021 Spot Bond				101.88528		101.85595			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				100.68046		100.65169			0.00	0	0
Total FRC284 SPOT									0.00	0	0
Total For FRC284									0.00	0	0
FRC28(On 20/12/2022 Spot Bond				101.96862		101.94525			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	102.59413	3.40000	102.57253			0.00	0	0
Total FRC286 SPOT									0.00	0	0
Total For FRC286									0.00	0	0
FRC28(On 01/02/2020 Spot Bond				100.83138		100.80760			0.00	0	0
Total FRC287 SPOT									0.00	0	0
Total For FRC287									0.00	0	0
FRC28(On 01/02/2020 Spot Bond				100.83138		100.80760			0.00	0	0
Total FRC288 SPOT									0.00	0	0
Total For FRC288									0.00	0	0
FRC28(On 20/12/2022 Spot Bond				101.87070		101.84743			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				102.10500		102.07859			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				101.08696		101.06044			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	101.74591	8.25000	101.72334				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				101.12072		101.09878				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				101.10771		101.08605				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				100.53440		100.50978				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				100.51690		100.49313				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				100.52255		100.49850				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	100.43677	8.10000	100.41488				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				102.24992		102.22155				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30: On 25/04/2023 Spot Bond				101.12345		101.09671				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				101.85173		101.85173				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				100.62987		100.60331				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				100.12933		100.10337				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				101.53582		101.51452			0.00	0	0
Total FRC304 SPOT									0.00	0	0
Total For FRC304									0.00	0	0
FRC30 On 06/11/2023 Spot Bond				100.79264		100.76611			0.00	0	0
Total FRC305 SPOT									0.00	0	0
Total For FRC305									0.00	0	0
FRC30 On 27/02/2023 Spot Bond				100.18026		100.15798			0.00	0	0
Total FRC306 SPOT									0.00	0	0
Total For FRC306									0.00	0	0
FRC30 On 12/08/2020 Spot Bond				100.50385		100.48278			0.00	0	0
Total FRC307 SPOT									0.00	0	0
Total For FRC307									0.00	0	0
FRC30 On 31/05/2024 Spot Bond				100.12694		100.10147			0.00	0	0
Total FRC308 SPOT									0.00	0	0
Total For FRC308									0.00	0	0
FRC30 On 20/06/2024 Spot Bond				100.50779		100.48516			0.00	0	0
Total FRC309 SPOT									0.00	0	0
Total For FRC309									0.00	0	0
FRC31 On 20/12/2024 Spot Bond				100.34867		100.32384			0.00	0	0
Total FRC310 SPOT									0.00	0	0
Total For FRC310									0.00	0	0
FRC31 On 23/02/2021 Spot Bond				100.25992		100.23856			0.00	0	0
Total FRC311 SPOT									0.00	0	0
Total For FRC311									0.00	0	0
FRC31 On 23/02/2021 Spot Bond				100.25992		100.23856			0.00	0	0
Total FRC312 SPOT									0.00	0	0
Total For FRC312									0.00	0	0
FRC31 On 20/06/2024 Spot Bond				100.34312		100.31662			0.00	0	0
Total FRC313 SPOT									0.00	0	0
Total For FRC313									0.00	0	0
FRC31 On 23/02/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRC314 SPOT									0.00	0	0
Total For FRC314									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.69000	153.37131	4.67000	153.40383			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			4.63000	153.58154	4.61000	153.61437			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			4.61000	153.65169	4.59000	153.68463			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD16I 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
FRD17I 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
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD23U SPOT									0.00	0	0
Total For FRD23U									0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD25U SPOT									0.00	0	0
Total For FRD25U									0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD26U SPOT									0.00	0	0
Total For FRD26U									0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD27U SPOT									0.00	0	0
Total For FRD27U									0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD28U SPOT									0.00	0	0
Total For FRD28U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.01000	85.57037	4.99000	85.74220		1,202,400,000,000.00		240,000,000	120,000,000
Total FRI33 SPOT								1,202,400,000,000.00		240,000,000	120,000,000
Total For FRI33								1,202,400,000,000.00		240,000,000	120,000,000
FRI38 On 31/01/2038 Spot Bond			4.92500	98.25987	4.91500	98.37202			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				101.83025		101.80976			0.00	400,000,000	460,000,000
Total FRJ20 SPOT									0.00	400,000,000	460,000,000
Total For FRJ20									0.00	400,000,000	460,000,000
FRJ21 On 15/09/2021 Spot Bond				102.17955		102.15873			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				101.11380		101.09327			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				101.84036		101.81878			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ24 On 14/02/2024 Spot Bond				100.48012		100.45810			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				102.98047		105.21499			0.00	30,000,000	15,000,000
Total FRJ25 SPOT									0.00	30,000,000	15,000,000
Total For FRJ25									0.00	30,000,000	15,000,000
FRJ26 On 14/02/2026 Spot Bond				99.99055		99.96794			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				103.26384		103.24168			0.00	0	220,000,000
Total FRJ27 SPOT									0.00	0	220,000,000
Total For FRJ27									0.00	0	220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ29 On 14/02/2029 Spot Bond				100.49926		100.47633			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.77800	104.23432	3.76800	104.21230			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			4.17000	109.27262	4.16000	109.40293			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.96114		100.93955			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond				100.96114		100.93955			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			4.31000	107.12227	4.30000	107.24902			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.32000	211.17226	4.30000	211.58230			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			5.10000	95.90234	5.09000	96.01064			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.35000	210.48483	4.33000	210.89302			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.41000	128.03515	4.39000	128.13311			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/01/2038 Spot Bond			3.70500	116.79575	3.70500	116.77020			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.70000	101.39541	4.69000	101.51269			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.47000	207.76224	4.45000	208.16319			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.52000	206.64053	4.50000	207.03851			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.94000	114.76599	3.92000	114.85560			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.55000	205.97106	4.53000	206.36725			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.67000	88.68827	5.66000	88.78494			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.15000	165.80742	5.15000	165.76465			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			5.20000	94.58612	5.19000	94.69230			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			4.67000	171.77150	4.67000	171.72939			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			4.73000	171.01259	4.73000	170.97039			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			5.06000	194.98634	5.04000	195.35355			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13: On 24/03/2020 Spot Bond				99.51750		99.51750			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			5.13000	95.50514	5.12000	95.61280			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			5.38500	92.20886	5.37500	92.31119			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.93000	98.19154	4.92000	98.30357			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.54000	173.42921	4.54000	173.38730			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.83000	199.84891	4.81000	200.22892			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.67000	171.77150	4.67000	171.72939			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.67000	171.77150	4.67000	171.72939			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.96000	168.13911	4.96000	168.09658			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.71000	126.12753	4.69000	126.22278			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.75000	156.70606	3.73000	156.74357			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.02000	167.39870	5.02000	167.35610			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15(On 31/03/2028 Spot Bond			5.06000	166.90721	5.06000	166.86455			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS15(On 31/01/2025 Spot Bond			4.68000	126.31684	4.66000	126.41235			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15(On 31/03/2028 Spot Bond			4.48000	174.20053	4.48000	174.15871			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.07000	166.78460	5.07000	166.74193			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15(On 20/06/2022 Spot Bond				13.02390		13.02390			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15(On 06/06/2023 Spot Bond				15.24905		15.24905			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16(On 06/06/2024 Spot Bond				18.24379		18.24379			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16(On 06/06/2025 Spot Bond				20.90603		20.90603			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16(On 20/06/2022 Spot Bond				12.16325		12.16325			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16(On 06/06/2023 Spot Bond				13.91750		13.91750			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16(On 06/06/2024 Spot Bond				16.52666		16.52666			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16(On 06/06/2025 Spot Bond				18.82814		18.82814			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS167 On 01/08/2022 Spot Bond				11.18669		11.18669			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS168 On 01/08/2022 Spot Bond				11.18041		11.18041			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				10.48925		10.48925			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				18.15823		18.15823			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				101.21094		101.18817			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				101.28544		101.26115			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS173 On 13/11/2020 Spot Bond				107.55479		107.55479			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS174 On 13/05/2021 Spot Bond				94.08889		94.08889			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS175 On 26/01/2024 Spot Bond				14.86684		14.86684			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				14.86683		14.86683			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				17.63440		17.63440			0.00	0	0
Total FRS177 SPOT									0.00	0	0
Total For FRS177									0.00	0	0
FRS180 On 18/09/2023 Spot Bond				101.93926		101.91580			0.00	0	0
Total FRS180 SPOT									0.00	0	0
Total For FRS180									0.00	0	0

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 19/09/2019 Spot Bond				101.40748		101.40748			0.00	0	0
Total FRS181 SPOT									0.00	0	0
Total For FRS181									0.00	0	0
FRS18 On 27/09/2025 Spot Bond				101.80321		101.77836			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS18 On 04/10/2021 Spot Bond				94.48350		94.48350			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS18 On 16/11/2023 Spot Bond				92.90642		92.90642			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0
FRS18 On 20/11/2019 Spot Bond				111.25939		111.25939			0.00	0	0
Total FRS185 SPOT									0.00	0	0
Total For FRS185									0.00	0	0
FRS18 On 23/01/2024 Spot Bond				106.39173		106.39173			0.00	0	0
Total FRS186 SPOT									0.00	0	0
Total For FRS186									0.00	0	0
FRS18 On 23/01/2024 Spot Bond				117.93786		117.93786			0.00	0	0
Total FRS187 SPOT									0.00	0	0
Total For FRS187									0.00	0	0
FRS18 On 23/01/2024 Spot Bond				112.62921		112.62921			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	110.40977			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				111.75726		111.75726			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				109.78239		109.78239			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				100.17686		100.17686			0.00	0	0
Total FRS192 SPOT									0.00	0	0
Total For FRS192									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS19 On 23/03/2020 Spot Bond				107.53859		107.53859				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				49.47476		49.47476				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				44.66942		44.66942				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS19 On 05/08/2024 Spot Bond				100.67772		100.65598				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS19 On 03/08/2020 Spot Bond				102.19587		102.19587				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS19 On 05/08/2025 Spot Bond				100.73838		100.71460				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS20 On 12/08/2025 Spot Bond				100.56568		100.54190				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20 On 06/08/2025 Spot Bond				100.21481		100.19126				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20 On 23/08/2025 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS20 On 04/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.46000	297.54566	3.46000	297.48237				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			3.35000	298.77950	3.35000	298.71684				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43 On 07/12/2023 Spot Bond			4.07000	290.81360	4.07000	290.74697			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.54000	157.46323	3.52000	157.50188			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				100.87717		100.85422			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.24000	158.55273	3.22000	158.59305			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				100.72262		100.69939			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			4.15000	102.48542	4.14000	102.63282			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			3.84000	109.37030	3.82000	109.71343			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			3.87000	131.55185	3.85000	131.65486			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			3.90000	131.35362	3.88000	131.45636			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			4.26000	288.75428	4.26000	288.68666			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			7.33800	103.00895	7.30300	102.99565			0.00	0	15,528,700
Total FRX19 SPOT									0.00	0	15,528,700
Total For FRX19									0.00	0	15,528,700
FRX20 On 01/10/2020 Spot Bond			7.43000	105.05800	7.39500	105.07305			0.00	0	23,059,100
Total FRX20 SPOT									0.00	0	23,059,100
Total For FRX20									0.00	0	23,059,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			7.96000	99.45506	7.86500	99.71775			43,063,600,000,000.00	5,410,000,000	13,415,635,400
Total FRX23 SPOT									13,063,600,000,000.00	5,410,000,000	13,415,635,400
Total For FRX23									13,063,600,000,000.00	5,410,000,000	13,415,635,400
FRX24 On 10/12/2024 Spot Bond			8.23900	113.05277	8.20400	113.18483			0.00	0	298,565,800
Total FRX24 SPOT									0.00	0	298,565,800
Total For FRX24									0.00	0	298,565,800
FRX25 On 26/07/2025 Spot Bond			9.22000	103.40950	9.18500	103.54319			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.69000	108.25081	8.65500	108.41294			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			8.75000	107.72412	8.71500	107.89849			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			9.07000	107.39674	9.03500	107.59051			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			9.42500	103.03575	9.38500	103.27593			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			9.57500	99.83850	9.53500	100.08749			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			9.63000	110.90628	9.59500	111.14176			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			10.58000	80.46215	10.55000	80.65185			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				100.43367		100.41270			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3B1 On 20/02/2020 Spot Bond				100.50350		100.48212				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				100.31510		100.29486			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				99.68769		99.66605			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				100.13476		100.11290			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				100.34286		100.32076			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				102.39051		102.36803			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GBL04 On 05/06/2021 Spot Bond				100.94009		100.91591			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.20439		100.18210			0.00	0	45,582,800
Total GH31A2 SPOT									0.00	0	45,582,800
Total For GH31A2									0.00	0	45,582,800
GH31A On 25/02/2020 Spot Bond				100.20681		100.18425			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				100.22251		100.19820			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				100.24180		100.21534			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				100.25384		100.22603			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
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	102.41892	4.15000	102.39523			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				102.38902		102.36683			0.00	0	100,000,000
Total GRT07 SPOT									0.00	0	100,000,000
Total For GRT07									0.00	0	100,000,000
GRT11 On 13/05/2021 Spot Bond				101.51779		101.49607			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond				102.26927		102.24813			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				101.61806		101.59747			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				103.25441		103.23329			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				101.52838		101.50732			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				102.58094		102.55947			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			8.80000	108.44270	8.76500	108.53952			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				100.10979		100.08996			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				100.75513		102.98318			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond				102.69179		102.66915			0.00	0	630,000,000
Total GRT20 SPOT									0.00	0	630,000,000
Total For GRT20									0.00	0	630,000,000
GRT21 On 03/04/2024 Spot Bond			9.77000	104.13567	9.73500	104.23556			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				101.18520		101.16295			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				101.42707		101.40423			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				99.89355		99.87227			0.00	0	0
Total GRT24G SPOT									0.00	0	0
Total For GRT24G									0.00	0	0
GRT25 On 09/03/2025 Spot Bond				99.97698		99.95495			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				101.19478		101.17269			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				101.40057		101.37859			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				99.87690		99.85641			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				99.87361		99.85258			0.00	0	0
Total GRT29 SPOT									0.00	0	0
Total For GRT29									0.00	0	0
GRT30 On 10/12/2025 Spot Bond				100.30675		100.28533			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				100.15642		100.13426				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				101.12787		101.10579				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				101.15505		101.13239				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				101.19540		101.17189				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				101.62495		101.60273				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
H6T2U On 02/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00		37,500,000,000	12,500,000,000	
Total H6T2U SPOT								50,000,000,000,000.00		37,500,000,000	12,500,000,000	
Total For H6T2U								50,000,000,000,000.00		37,500,000,000	12,500,000,000	
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC2T3 On 05/10/2019 Spot Bond				101.38465		101.36333				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond				100.12990		100.01597				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.80982		100.78764				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				101.35248		101.32927				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				101.36898		101.34546				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond				101.71142		101.68885				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				101.61085		101.58734				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				102.03480		102.01299				0.00	300,000,000	75,000,000
Total HILB10 SPOT										0.00	300,000,000	75,000,000
Total For HILB10										0.00	300,000,000	75,000,000
HILB11 On 15/03/2024 Spot Bond				101.89514		101.87229				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond				101.88449		101.86177				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000			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				100.40006		100.37412			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				101.61971		101.59606			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				101.55766		101.53498			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.37000	102.96092	7.33500	102.97142			0.00	0	40,042,300
Total HWAY20 SPOT									0.00	0	40,042,300
Total For HWAY20									0.00	0	40,042,300
HWAY2 On 31/07/2020 Spot Bond			100.00000	53.85891	100.00000	53.74036			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			3.87000	293.00044	3.91000	292.49572		12,384,000,000,000.00	3,200,000,000	1,600,000,000	
Total HWAY23 SPOT								12,384,000,000,000.00	3,200,000,000	1,600,000,000	
Total For HWAY23								12,384,000,000,000.00	3,200,000,000	1,600,000,000	
HWAY2 On 07/12/2024 Spot Bond			4.16000	292.80326	4.16000	292.73549		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			4.34000	95.52867	4.32000	95.71982		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	89.93899	10.69500	90.18410		0.00	0	766,304,200	
Total HWAY34 SPOT								0.00	0	766,304,200	
Total For HWAY34								0.00	0	766,304,200	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.99217	100.00000	9.97017		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			10.74000	89.61546	10.70000	89.86659			0.00	0	20,000,000,000
Total HWAY35 SPOT									0.00	0	20,000,000,000
Total For HWAY35									0.00	0	20,000,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.99188	100.00000	9.96988			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				101.85594		101.83722			0.00	600,000,000	200,000,000
Total HWF09 SPOT									0.00	600,000,000	200,000,000
Total For HWF09									0.00	600,000,000	200,000,000
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				101.26282		101.24053			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				100.90509		100.88280			0.00	0	4,035,000,000
Total HWF12 SPOT									0.00	0	4,035,000,000
Total For HWF12									0.00	0	4,035,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000			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			3.26000	135.65666	3.24000	135.76566		327,092,100,000,000.00	100,335,000,000	281,362,398,500	
Total I2025 SPOT								327,092,100,000,000.00	100,335,000,000	281,362,398,500	
Total For I2025								327,092,100,000,000.00	100,335,000,000	281,362,398,500	
I2029 On 31/03/2029 Spot Bond			3.42000	101.90389	3.41000	101.96913		34,063,685,640,000.00	9,960,142,000	68,584,454,900	
Total I2029 SPOT								34,063,685,640,000.00	9,960,142,000	68,584,454,900	
Total For I2029								34,063,685,640,000.00	9,960,142,000	68,584,454,900	
I2033 On 28/02/2033 Spot Bond			3.51000	101.59592	3.49000	101.80970		13,055,300,037,000.00	3,719,458,700	74,336,391,200	
Total I2033 SPOT								13,055,300,037,000.00	3,719,458,700	74,336,391,200	
Total For I2033								13,055,300,037,000.00	3,719,458,700	74,336,391,200	
I2038 On 31/01/2038 Spot Bond			3.55000	119.43972	3.54000	119.58709		724,738,985,495,000.00	204,151,826,900	330,266,257,200	
Total I2038 SPOT								724,738,985,495,000.00	204,151,826,900	330,266,257,200	
Total For I2038								724,738,985,495,000.00	204,151,826,900	330,266,257,200	
I2046 On 31/03/2046 Spot Bond			3.59000	112.23322	3.58000	112.41242		337,119,668,000,000.00	93,905,200,000	133,685,979,000	
Total I2046 SPOT								337,119,668,000,000.00	93,905,200,000	133,685,979,000	
Total For I2046								337,119,668,000,000.00	93,905,200,000	133,685,979,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050 On 31/12/2050 Spot Bond			3.59000	115.42278	3.58000	115.63033			280,280,634,000,000.00	78,072,600,000	240,099,337,978
Total I2050 SPOT									10,280,634,000,000.00	78,072,600,000	240,099,337,978
Total For I2050									10,280,634,000,000.00	78,072,600,000	240,099,337,978
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				100.20327		100.18111			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			8.27500	104.43083	8.24000	104.49277			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				100.57157		100.54920			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	101.15326	8.70500	101.12959			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL106 On 06/08/2020 Spot Bond			7.84000	101.03555	7.84000	101.01424			1,568,000,000,000.00	200,000,000	50,000,000
Total IBL106 SPOT									1,568,000,000,000.00	200,000,000	50,000,000
Total For IBL106									1,568,000,000,000.00	200,000,000	50,000,000
IBL108 On 22/11/2019 Spot Bond				100.29079		100.26904			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			3.92000	292.45189	3.92000	292.38607			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	99.95509	8.12000	99.93326			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				100.51958		100.49872			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond				100.31338		100.29176			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				100.65960		100.63737			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				100.32198		100.29974			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond				101.72131		101.70005			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				100.93149		100.91004			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				100.43398		100.41181			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				101.24339		101.22179			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL123 On 14/02/2022 Spot Bond				100.63902		100.61750			0.00	0	0
Total IBL123 SPOT									0.00	0	0
Total For IBL123									0.00	0	0
IBL124 On 14/02/2024 Spot Bond				100.48294		100.46079			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				101.43093		101.40991			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				101.29439		101.27226			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				100.34856		100.32793			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				101.25748		101.23583			0.00	0	0
Total IBL130 SPOT									0.00	0	0
Total For IBL130									0.00	0	0
IBL131 On 07/08/2020 Spot Bond				100.58377		100.56298			0.00	0	0
Total IBL131 SPOT									0.00	0	0
Total For IBL131									0.00	0	0
IBL132 On 12/08/2024 Spot Bond				100.50388		100.48079			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.29000	158.37051	3.27000	158.41053			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000			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			8.11500	100.64884	8.08000	100.63967			0.00	0	12,553,400
Total IBL46 SPOT									0.00	0	12,553,400
Total For IBL46									0.00	0	12,553,400
IBL50 On 02/08/2020 Spot Bond			7.87500	101.85934	7.84000	101.86854			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL60 On 17/02/2024 Spot Bond			8.92000	105.30924	8.88500	105.41453			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				101.23629		101.21480			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			3.39000	158.00682	3.37000	158.04630			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.83513		100.81354			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.55667		100.53457			0.00	940,000,000	470,000,000
Total IBL77 SPOT									0.00	940,000,000	470,000,000
Total For IBL77									0.00	940,000,000	470,000,000
IBL78 On 25/11/2022 Spot Bond			9.01000	105.56692	8.97500	105.63961			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				101.47285		101.45109			0.00	1,760,000,000	880,000,000
Total IBL86 SPOT									0.00	1,760,000,000	880,000,000
Total For IBL86									0.00	1,760,000,000	880,000,000
IBL88 On 20/05/2021 Spot Bond			7.85500	106.84853	7.82000	106.88277			0.00	0	1,748,400
Total IBL88 SPOT									0.00	0	1,748,400
Total For IBL88									0.00	0	1,748,400
IBL88/F On 20/05/2021 Spot Bond			100.00000	35.48909	100.00000	35.41096			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				100.22259		100.19781			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				101.30927		101.28644			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL94 On 06/09/2019 Spot Bond				99.96233		99.94350			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				100.99320		100.97231			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				101.79978		101.77905			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				101.49368		101.47130			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				103.28996		103.26759			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			8.70000	103.34228	8.66500	103.32263			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	9.48733	100.00000	9.46644			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.90500	103.52256	7.87000	103.53810		1,581,000,000,000.00	200,000,000	50,000,000	
Total IDCG03 SPOT								1,581,000,000,000.00	200,000,000	50,000,000	
Total For IDCG03								1,581,000,000,000.00	200,000,000	50,000,000	
IDCG05 On 24/11/2019 Spot Bond				100.37689		100.35651			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.07000	104.60830	9.03500	104.72815			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				100.51469		100.49213			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			11.45500	102.33615	11.41500	102.55257				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				100.20576		100.18637				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				99.97766		99.95549				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.57000	108.98106	9.53500	109.14099				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond				101.46965		101.44824				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				101.69807		101.67562				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				100.52241		100.50052				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				100.96931		100.94661				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				101.13160		101.10847				0.00	120,000,000	40,000,000
Total IDCG16 SPOT										0.00	120,000,000	40,000,000
Total For IDCG16										0.00	120,000,000	40,000,000
IDCG17 On 08/02/2024 Spot Bond				100.64143		100.61847				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond				101.93407		101.91253				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				102.01450		101.99199				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.52160	4.00000	101.51053			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond				101.87701		101.85439			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
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.33272	100.00000	7.31649			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			8.47000	103.07095	8.43500	103.19504			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			8.01500	104.52145	7.98000	104.55145			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
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		80,000,000,000,000.00	800,000,000	200,000,000	
Total IN385U SPOT								80,000,000,000,000.00	800,000,000	200,000,000	
Total For IN385U								80,000,000,000,000.00	800,000,000	200,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN407U SPOT									0.00	0	0
Total For IN407U									0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		980,000,000,000,000.00	19,800,000,000	19,800,000,000	
Total IN409U SPOT								980,000,000,000,000.00	19,800,000,000	19,800,000,000	
Total For IN409U								980,000,000,000,000.00	19,800,000,000	19,800,000,000	
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN410U SPOT									0.00	0	0
Total For IN410U									0.00	0	0
ING196 On 30/06/2027 Spot Bond				70.07395		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	109.53800	10.00000	109.51000			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING362 On 24/02/2021 Spot Bond				100.04782		100.02390				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				100.79871		100.77658				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond				100.85581		100.83203				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				100.16487		100.14354				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				88.31140		88.28158				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond				100.76133		100.74028				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.89371		100.86395				0.00	0	2,830,000,000
Total INLV01 SPOT										0.00	0	2,830,000,000
Total For INLV01										0.00	0	2,830,000,000
INLV02 On 20/10/2020 Spot Bond				102.24098		102.21472				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				102.50864		102.48163				0.00	0	980,000,000
Total INLV03 SPOT										0.00	0	980,000,000
Total For INLV03										0.00	0	980,000,000
INLV04 On 11/02/2021 Spot Bond			10.15500	104.22663	10.12000	104.24548				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				105.78408		105.75397				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC26U On 08/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC26U SPOT										0.00	0	0
Total For IPC26U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000			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				99.99994		99.97793			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				102.07743		102.05492			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				101.92785		101.90456			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				101.72228		101.69972			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				101.74192		101.71908			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				101.76156		101.73844			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				101.83848		101.81635			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				102.58814		102.56578			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				102.00468		101.98167			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				100.71403		100.69107			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF25 On 15/10/2023 Spot Bond				101.23963		101.21675			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				100.54789		100.52493			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				100.55388		100.53065			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPF30 On 25/03/2024 Spot Bond				101.69951		101.67691			0.00	0	0
Total IPF30 SPOT									0.00	0	0
Total For IPF30									0.00	0	0
IPF31 On 25/03/2026 Spot Bond				102.14216		102.11918			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPF32 On 01/07/2026 Spot Bond				101.59916		101.57587			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				100.82337		100.80329			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	100.26011	2.75000	100.25266			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			6.63000	148.87542	6.63000	148.83120			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				99.81712		99.79428			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				101.77476		101.74812			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			5.26000	122.71335	5.24000	122.80377			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			5.26000	122.71335	5.24000	122.80377			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				99.82148		99.79599			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond				102.36934		102.34237			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			10.05500	103.94959	10.02000	103.96873			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				107.74004		107.71444			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				101.35239		101.32245			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				102.24210		102.21218			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			5.49000	150.60186	5.47000	150.63030			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				106.25633		106.23135			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV041 On 29/09/2021 Spot Bond			10.40500	107.99992	10.37000	108.03515				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				105.38367		105.35914				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			10.29500	107.82714	10.26000	107.86753				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				101.05848		101.02884				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			4.44000	154.24961	4.42000	154.28344				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				104.44979		104.42270				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				102.42259		102.39189				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			5.33000	163.63294	5.33000	163.59000			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
IVA956 On 05/09/2019 Spot Bond			7.15000	99.86306	7.15000	99.86306			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			7.15000	99.72650	7.15000	99.72650			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			7.15000	99.59032	7.15000	99.59032			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			7.15000	99.45450	7.15000	99.45450			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			7.15000	99.18397	7.15000	99.18397			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			7.15000	99.04926	7.15000	99.04926			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			7.25000	98.89991	7.25000	98.89991			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			7.25000	98.76410	7.25000	98.76410			0.00	0	0
Total IVA964 SPOT									0.00	0	0
Total For IVA964									0.00	0	0
IVA965 On 07/11/2019 Spot Bond			7.35000	98.61000	7.35000	98.61000			0.00	0	0
Total IVA965 SPOT									0.00	0	0
Total For IVA965									0.00	0	0
IVA966 On 14/11/2019 Spot Bond			7.35000	98.47313	7.35000	98.47313			0.00	0	0
Total IVA966 SPOT									0.00	0	0
Total For IVA966									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA969 On 05/12/2019 Spot Bond			7.40000	98.05186	7.40000	98.05186				0.00	0	0
Total IVA969 SPOT										0.00	0	0
Total For IVA969										0.00	0	0
IVA970 On 12/12/2019 Spot Bond			7.45000	97.90182	7.45000	97.90182				0.00	0	0
Total IVA970 SPOT										0.00	0	0
Total For IVA970										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000				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				101.59323		101.57000				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			7.92500	103.50262	7.89000	103.54211				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				100.33971		100.31620				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				102.05057		102.02828				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				100.71421		100.68948				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				100.22259		100.19828				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			8.77500	106.68823	8.74000	106.73545				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				101.68180		101.65719				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				100.93618		100.91008				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC103 On 29/06/2021 Spot Bond				101.70834		101.68331				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				99.88446		99.86136				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				99.79291		102.04779				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				101.69065		101.66590				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				101.20002		101.17602				0.00	1,040,000,000	520,000,000
Total IVC109 SPOT										0.00	1,040,000,000	520,000,000
Total For IVC109										0.00	1,040,000,000	520,000,000
IVC110 On 19/05/2021 Spot Bond			8.42500	104.93993	8.39000	104.97194				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				100.37098		100.34855				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				102.10543		102.08116				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				100.48750		100.46249				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	101.92716	8.02000	101.90522				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond				100.87222		100.84940				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				101.09222		101.06987				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC136 On 22/08/2021 Spot Bond				100.95305		100.92951			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				100.14870		100.03186			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									0.00	0	0
IVC138 On 17/09/2019 Spot Bond				101.76813		101.74692			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				101.44045		101.41823			0.00	0	0
Total IVC140 SPOT									0.00	0	0
Total For IVC140									0.00	0	0
IVC144 On 03/12/2021 Spot Bond				100.02207		99.99994			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				99.95726		99.93596			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				100.02120		99.99995			0.00	0	0
Total IVC146 SPOT									0.00	0	0
Total For IVC146									0.00	0	0
IVC147 On 21/12/2021 Spot Bond				101.77255		101.75025			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				99.78673		102.10366			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				99.78794		102.09245			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				101.13233		101.11052			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				102.32075		102.29232			0.00	0	0
Total IVC152 SPOT									0.00	0	0
Total For IVC152									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.66962		100.64815			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				101.01929		100.99701			0.00	0	0
Total IVC156 SPOT									0.00	0	0
Total For IVC156									0.00	0	0
IVC157 On 27/02/2020 Spot Bond				100.16653		100.14568			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				101.43964		101.41848			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				101.62876		101.60684			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				101.40126		101.37967			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				100.61073		100.58816			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				100.37382		100.35126			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				101.92454		101.90097			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond				100.12192		100.10157				0.00	0	45,000,000,000
Total IVF407 SPOT										0.00	0	45,000,000,000
Total For IVF407										0.00	0	45,000,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JAS02 On 31/01/2020 Spot Bond				100.97391		100.94673			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				102.15681		102.12971			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				101.67295		101.64848			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			8.13000	107.68972	8.09500	107.73579			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				100.27062		100.24802			0.00	400,000,000	100,000,000
Total KAP008 SPOT									0.00	400,000,000	100,000,000
Total For KAP008									0.00	400,000,000	100,000,000
KAP009 On 24/05/2020 Spot Bond				100.21660		100.19296			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				102.20009		102.17785			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				100.04559		100.02281			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				100.20575		100.18332			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				101.13820		101.11549			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				101.30125		101.27768			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB009 On 05/08/2020 Spot Bond				101.62860		101.60188			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			9.56000	126.59426	9.52500	126.78576			0.00	0	18,582,900
Total KW01 SPOT									0.00	0	18,582,900
Total For KW01									0.00	0	18,582,900
LBK08 On 30/10/2019 Spot Bond				100.87814		100.85476			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/J On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			7.92500	102.91073	7.89000	102.89712			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R On 28/11/2019 Spot Bond			9.62000	102.51342	9.62000	102.48699			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	100.21612	9.71000	100.19064			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				104.92626		104.90371			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				100.35272		100.33263			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				102.16846		102.14696			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				105.28238		105.25955			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			8.46000	106.63003	8.42500	106.69291			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK22 On 04/09/2020 Spot Bond				100.57383		100.28467			0.00	600,000,000	600,000,000
Total LBK22 SPOT									0.00	600,000,000	600,000,000
Total For LBK22									0.00	600,000,000	600,000,000
LBK23 On 05/09/2022 Spot Bond				102.16096		102.13921			0.00	71,100,000	23,700,000
Total LBK23 SPOT									0.00	71,100,000	23,700,000
Total For LBK23									0.00	71,100,000	23,700,000
LBK24 On 10/10/2024 Spot Bond			8.83500	109.98565	8.80000	110.10629			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK26 On 23/03/2021 Spot Bond				102.12044		102.09888			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				103.20224		103.17914			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.08500	105.92096	10.04500	106.12537			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			8.58500	105.90117	8.55000	105.98993			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond				101.76285		101.74103			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond				102.49953		102.47645			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				100.65893		100.63532			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				100.50241		100.47935			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				101.72405		101.70074			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK36 On 25/06/2020 Spot Bond				101.61248		101.59113			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				101.74783		101.72453			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			7.78000	101.75039	7.74500	101.76096		3,112,000,000,000.00		400,000,000	680,000,000
Total LGL04 SPOT								3,112,000,000,000.00		400,000,000	680,000,000
Total For LGL04								3,112,000,000,000.00		400,000,000	680,000,000
LGL05 On 12/12/2021 Spot Bond				100.62342		100.59997			0.00	534,000,000	267,000,000
Total LGL05 SPOT									0.00	534,000,000	267,000,000
Total For LGL05									0.00	534,000,000	267,000,000
LGL06 On 04/10/2022 Spot Bond			8.86000	107.79488	8.82500	107.86420			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				103.66093		103.63801			0.00	940,000,000	720,000,000
Total LGL07 SPOT									0.00	940,000,000	720,000,000
Total For LGL07									0.00	940,000,000	720,000,000
LGL08 On 28/02/2023 Spot Bond				102.57150		102.54905			0.00	0	100,000,000
Total LGL08 SPOT									0.00	0	100,000,000
Total For LGL08									0.00	0	100,000,000
LGL09 On 28/08/2024 Spot Bond				103.28904		103.26601			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond				101.44114		101.41766			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC10L On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC10U SPOT									0.00	0	0
Total For LHC10U									0.00	0	0
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00		400,000,000	100,000,000
Total LHC11U SPOT								40,000,000,000,000.00		400,000,000	100,000,000
Total For LHC11U								40,000,000,000,000.00		400,000,000	100,000,000
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC12U SPOT									0.00	0	0
Total For LHC12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHC13I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	40,000,000,000
Total LHC13U SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000
Total For LHC13U									10,000,000,000,000.00	40,000,000,000	40,000,000,000
LHL19 On 14/11/2019 Spot Bond			12.45500	104.61542	12.42000	104.58764			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				100.77701		100.74242			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				100.68821		100.65767			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				100.77052		100.73620			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				100.66883		100.64225			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LOM02 On 30/01/2024 Spot Bond				101.06925		101.04015			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				100.35191		100.32865			0.00	400,000,000	100,000,000
Total LRFA2 SPOT									0.00	400,000,000	100,000,000
Total For LRFA2									0.00	400,000,000	100,000,000
LRFB2 On 20/11/2019 Spot Bond				100.50645		100.48332			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				100.39738		100.37107			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				100.64578		100.62514			0.00	1,280,000,000	320,000,000
Total MAQ129 SPOT									0.00	1,280,000,000	320,000,000
Total For MAQ129									0.00	1,280,000,000	320,000,000
MAQ13 On 09/12/2019 Spot Bond				99.90012		99.88015			0.00	0	0
Total MAQ131 SPOT									0.00	0	0
Total For MAQ131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ13 On 27/01/2020 Spot Bond				100.79205		100.77141			0.00	0	0
Total MAQ132 SPOT									0.00	0	0
Total For MAQ132									0.00	0	0
MAQ14 On 09/09/2019 Spot Bond				99.89904		99.87885			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				99.20194		99.18198			0.00	0	0
Total MAQ148 SPOT									0.00	0	0
Total For MAQ148									0.00	0	0
MAQ15 On 28/11/2019 Spot Bond				98.34710		98.32766			0.00	0	0
Total MAQ153 SPOT									0.00	0	0
Total For MAQ153									0.00	0	0
MAQ15 On 19/09/2019 Spot Bond				99.71098		99.69172			0.00	0	0
Total MAQ155 SPOT									0.00	0	0
Total For MAQ155									0.00	0	0
MAQ15 On 30/09/2019 Spot Bond				99.50793		99.48900			0.00	0	0
Total MAQ156 SPOT									0.00	0	0
Total For MAQ156									0.00	0	0
MBF05: On 28/09/2019 Spot Bond				101.62681		101.60603			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2020 Spot Bond				101.88020		101.85998			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				100.36837		100.34738			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBF05: On 21/05/2021 Spot Bond				100.59562		100.57474			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBF06 On 17/08/2021 Spot Bond				100.35269		100.33146			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				99.90148		99.88178			0.00	0	0
Total MBF062 SPOT									0.00	0	0
Total For MBF062									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF06: On 07/06/2022 Spot Bond				99.89777		99.87733			0.00	400,000,000	100,000,000
Total MBF063 SPOT									0.00	400,000,000	100,000,000
Total For MBF063									0.00	400,000,000	100,000,000
MBP03: On 12/09/2019 Spot Bond				99.84824		99.82930			0.00	0	340,000,000
Total MBP035 SPOT									0.00	0	340,000,000
Total For MBP035									0.00	0	340,000,000
MBP03: On 11/04/2020 Spot Bond				101.26443		101.24284			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				100.19761		100.17599			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03: On 02/11/2022 Spot Bond				100.74819		100.72625			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				100.26153		100.24003			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				100.26635		100.24445			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				101.16480		101.14340			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04: On 26/04/2021 Spot Bond				100.88386		100.86247			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04: On 27/07/2023 Spot Bond				100.82513		100.80359			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				101.54977		101.52866			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				101.56857		101.54718			0.00	0	0
Total MBP045 SPOT									0.00	0	0
Total For MBP045									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 26/02/2022 Spot Bond				100.30621		100.17257			0.00	0	3,200,000,000
Total MBP046 SPOT									0.00	0	3,200,000,000
Total For MBP046									0.00	0	3,200,000,000
MBP04 On 26/02/2024 Spot Bond				100.19626		100.17478			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				101.54979		101.52868			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				101.56859		101.54720			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MBP05 On 23/08/2022 Spot Bond				100.26307		100.24178			0.00	0	0
Total MBP050 SPOT									0.00	0	0
Total For MBP050									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.25500	102.19271	8.22000	102.17133			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				111.77151		111.73986			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.00500	107.59197	7.97000	107.61979		9,606,000,000,000.00	1,200,000,000	1,616,637,100	
Total MMIG02 SPOT								9,606,000,000,000.00	1,200,000,000	1,616,637,100	
Total For MMIG02								9,606,000,000,000.00	1,200,000,000	1,616,637,100	
MMIG0 On 01/06/2020 Spot Bond				100.29632		100.27361			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			11.02000	101.88673	10.98500	102.00806			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			9.26000	104.69972	9.22500	104.76463			0.00	0	1,309,691,800
Total MMIG05 SPOT									0.00	0	1,309,691,800
Total For MMIG05									0.00	0	1,309,691,800
MMIG0 On 19/10/2028 Spot Bond				103.15905		103.13600			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 18/09/2024 Spot Bond				101.89661		101.87371				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MQB00 On 28/08/2023 Spot Bond				111.84795		111.81610				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond				101.95718		101.93610				0.00	18,400,000,000	10,300,000,000
Total MTN06 SPOT										0.00	18,400,000,000	10,300,000,000
Total For MTN06										0.00	18,400,000,000	10,300,000,000
MTN07 On 13/07/2022 Spot Bond				102.93333		102.91096				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				101.97727		101.95566				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				102.46444		102.44165				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				102.64333		102.61977				0.00	0	270,000,000
Total MTN10 SPOT										0.00	0	270,000,000
Total For MTN10										0.00	0	270,000,000
MTN11 On 04/06/2021 Spot Bond				100.40521		100.38433				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				99.68109		99.65875				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				99.99988		99.97700				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				100.53551		100.51309				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				100.54784		100.52488				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN16 On 30/05/2022 Spot Bond				100.10587		100.08468			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				100.10902		100.08718			0.00	0	2,000,000,000
Total MTN17 SPOT									0.00	0	2,000,000,000
Total For MTN17									0.00	0	2,000,000,000
MTN18 On 30/05/2026 Spot Bond				100.11260		100.09001			0.00	0	0
Total MTN18 SPOT									0.00	0	0
Total For MTN18									0.00	0	0
MTN19 On 07/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	80,000,000,000	40,000,000,000	
Total MTN19 SPOT								10,000,000,000,000.00	80,000,000,000	40,000,000,000	
Total For MTN19								10,000,000,000,000.00	80,000,000,000	40,000,000,000	
MTN20 On 07/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		851,000,000,000,000.00	358,510,000,000	240,000,000,000	
Total MTN20 SPOT								1,000,000,000,000.00	358,510,000,000	240,000,000,000	
Total For MTN20								1,000,000,000,000.00	358,510,000,000	240,000,000,000	
MTNC2 On 10/05/2020 Spot Bond				100.50751		100.48632			0.00	0	0
Total MTNC20 SPOT									0.00	0	0
Total For MTNC20									0.00	0	0
MTNC2 On 07/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	85,000,000,000	75,000,000,000	
Total MTNC21 SPOT								10,000,000,000,000.00	85,000,000,000	75,000,000,000	
Total For MTNC21								10,000,000,000,000.00	85,000,000,000	75,000,000,000	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0
Total For MWA3U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.40957		100.38670			0.00	600,000,000	150,000,000
Total MWAR01 SPOT									0.00	600,000,000	150,000,000
Total For MWAR01									0.00	600,000,000	150,000,000
MWAR(On 22/02/2021 Spot Bond				100.31679		100.29301			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MWAR(On 22/11/2021 Spot Bond				100.31337		100.28986			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				101.95027		101.92923			0.00	205,839,416	51,459,854
Total N6B26 SPOT									0.00	205,839,416	51,459,854
Total For N6B26									0.00	205,839,416	51,459,854
N6C26(On 21/09/2020 Spot Bond				101.98135		101.95962			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26(On 21/12/2020 Spot Bond				101.98357		101.96143			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26(On 22/03/2021 Spot Bond				101.91823		101.89433			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				102.27040		102.24176			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				103.98564		103.95289			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				102.86882		102.84798			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				103.01071		102.98867			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				103.50713		103.48091			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				103.92894		103.89915			0.00	0	0
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N7E25 On 20/03/2022 Spot Bond				104.31672		104.28362			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			8.38000	102.07214	8.34500	102.14605		66,239,575,082,000.00	7,904,483,900	5,800,000,000	
Total NAM01 SPOT								66,239,575,082,000.00	7,904,483,900	5,800,000,000	
Total For NAM01								66,239,575,082,000.00	7,904,483,900	5,800,000,000	
NAM02 On 29/06/2020 Spot Bond			7.39500	103.44979	7.36000	103.45710		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			8.86000	104.80499	8.82500	104.89675		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			10.02000	103.35302	9.98500	103.50004		21,042,000,000,000.00	2,100,000,000	2,100,000,000	
Total NAM04 SPOT								21,042,000,000,000.00	2,100,000,000	2,100,000,000	
Total For NAM04								21,042,000,000,000.00	2,100,000,000	2,100,000,000	
NBG01 On 29/04/2022 Spot Bond				101.13022		101.10910		0.00	0	2,000,000,000	
Total NBG01G SPOT								0.00	0	2,000,000,000	
Total For NBG01G								0.00	0	2,000,000,000	
NBG02 On 30/04/2024 Spot Bond				100.81206		100.79019		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				100.82276		100.80059		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			7.58000	103.92614	7.54500	103.94618		0.00	0	2,363,200	
Total NBK11A SPOT								0.00	0	2,363,200	
Total For NBK11A								0.00	0	2,363,200	
NBK12 On 19/03/2021 Spot Bond			7.15000	107.50108	7.11500	107.53201		0.00	0	7,546,100	
Total NBK12A SPOT								0.00	0	7,546,100	
Total For NBK12A								0.00	0	7,546,100	
NBK12 On 19/03/2021 Spot Bond			9.38000	104.29957	9.38000	104.27359		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			8.66000	108.40849	8.62500	108.51601		0.00	0	10,372,500	
Total NBK13A SPOT								0.00	0	10,372,500	
Total For NBK13A								0.00	0	10,372,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14/ On 25/06/2021 Spot Bond			7.47500	104.79595	7.44000	104.83441			0.00	0	7,777,200
Total NBK14A SPOT									0.00	0	7,777,200
Total For NBK14A									0.00	0	7,777,200
NBK15/ On 11/02/2022 Spot Bond			7.72500	102.88711	7.69000	102.94355			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			8.67000	103.86215	8.63500	103.99071		6,936,000,000,000.00		800,000,000	988,083,400
Total NBK16A SPOT								6,936,000,000,000.00		800,000,000	988,083,400
Total For NBK16A								6,936,000,000,000.00		800,000,000	988,083,400
NBK17/ On 22/04/2026 Spot Bond			8.87000	108.97709	8.83500	109.13006			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			8.34500	103.02398	8.31000	103.02593			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			8.25500	105.81372	8.22000	105.87662			0.00	0	145,157,700
Total NBK19A SPOT									0.00	0	145,157,700
Total For NBK19A									0.00	0	145,157,700
NBK20/ On 01/06/2026 Spot Bond			9.02000	109.31982	8.98500	109.47510			0.00	0	424,618,000
Total NBK20A SPOT									0.00	0	424,618,000
Total For NBK20A									0.00	0	424,618,000
NBK20I On 25/06/2021 Spot Bond				101.80868		101.78715			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			9.78000	105.87130	9.74500	106.03906			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			9.00000	105.85237	8.96500	105.92467			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			9.29000	109.57595	9.25500	109.71820			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.61766		100.59589			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24/ On 19/11/2027 Spot Bond			9.37000	112.00314	9.33500	112.18440			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				100.53840		100.51584			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			8.56000	106.67391	8.52500	106.75641			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				103.18533		103.16324			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	18.33123	100.00000	18.29088			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				104.13170		104.10960			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			9.58000	111.13347	9.54500	111.28368			0.00	0	824,419,000
Total NBK27A SPOT									0.00	0	824,419,000
Total For NBK27A									0.00	0	824,419,000
NBK28/ On 02/08/2023 Spot Bond			8.97000	104.24903	8.93500	104.34009			0.00	0	1,077,615,900
Total NBK28A SPOT									0.00	0	1,077,615,900
Total For NBK28A									0.00	0	1,077,615,900
NBK28I On 19/11/2020 Spot Bond				100.88856		100.86709			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			9.02000	108.46631	8.98500	108.62607			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			8.19500	105.54515	8.16000	105.65496			0.00	0	7,800,000,000
Total NBK30A SPOT									0.00	0	7,800,000,000
Total For NBK30A									0.00	0	7,800,000,000
NBK30I On 18/02/2021 Spot Bond				101.31503		101.29341			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK31/ On 09/11/2023 Spot Bond			8.23000	107.09813	8.19500	107.19967			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				100.39310		100.36932			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				101.61745		101.59580			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				102.27240		102.24981			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				103.31122		103.28851			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				102.06593		102.04448			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			7.26500	99.90058	7.23000	105.56954			0.00	0	9,007,400
Total NBK3A SPOT									0.00	0	9,007,400
Total For NBK3A									0.00	0	9,007,400
NBK3A On 09/09/2019 Spot Bond			100.00000	98.64865	100.00000	103.98565			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			10.79500	58.99465	10.76000	59.07414			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				105.21641		105.19485			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				100.51520		100.49435			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				101.30745		101.28585			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK43I On 20/02/2024 Spot Bond				102.22398		102.20194			0.00	20,000,000	10,000,000
Total NBK43B SPOT									0.00	20,000,000	10,000,000
Total For NBK43B									0.00	20,000,000	10,000,000
NBK44I On 15/02/2021 Spot Bond				100.63780		100.61652			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				101.36189		101.34026			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				101.64032		101.61825			0.00	0	0
Total NBK46B SPOT									0.00	0	0
Total For NBK46B									0.00	0	0
NBK47I On 15/02/2028 Spot Bond				102.27406		102.25168			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				100.51064		100.48931			0.00	400,000,000	100,000,000
Total NBK48B SPOT									0.00	400,000,000	100,000,000
Total For NBK48B									0.00	400,000,000	100,000,000
NBK49I On 09/11/2023 Spot Bond				100.87964		100.85786			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				100.92051		100.89835			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				100.31177		100.29026			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				100.35618		100.33418			0.00	0	0
Total NBK52B SPOT									0.00	0	0
Total For NBK52B									0.00	0	0
NBK53I On 21/02/2026 Spot Bond				100.72106		100.69908			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				100.33080		100.30791			0.00	0	0
Total NBK54B SPOT									0.00	0	0
Total For NBK54B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK7B On 19/04/2020 Spot Bond				101.93598		101.91502			0.00	1,780,000,000	890,000,000
Total NBK7B SPOT									0.00	1,780,000,000	890,000,000
Total For NBK7B									0.00	1,780,000,000	890,000,000
NBKB5 On 01/08/2022 Spot Bond				100.75302		100.73164			0.00	0	0
Total NBKB55 SPOT									0.00	0	0
Total For NBKB55									0.00	0	0
NBKB5 On 01/08/2024 Spot Bond				100.76583		100.74407			0.00	0	0
Total NBKB56 SPOT									0.00	0	0
Total For NBKB56									0.00	0	0
NBKB5 On 01/08/2026 Spot Bond				100.77582		100.75376			0.00	0	0
Total NBKB57 SPOT									0.00	0	0
Total For NBKB57									0.00	0	0
NBKB5 On 01/08/2029 Spot Bond				100.79056		100.76806			0.00	0	0
Total NBKB58 SPOT									0.00	0	0
Total For NBKB58									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.89767		101.87405			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.96500	107.34706	9.93000	107.44629			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.88731		101.86382			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			10.00000	106.53347	9.96500	106.63214			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.89767		101.87405			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.91414		101.89029			0.00	0	0
Total NCLN90 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				101.93487		101.91074				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.86154		101.83792				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0 On 18/02/2021 Spot Bond				100.16468		100.14298				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.38890		101.36305				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				101.36276		101.33691				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				103.52670		103.50403				0.00	54,000,000	27,000,000
Total NED19 SPOT										0.00	54,000,000	27,000,000
Total For NED19										0.00	54,000,000	27,000,000
NED20 On 01/07/2020 Spot Bond			8.55500	104.09796	8.52000	104.10221				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				105.97262		105.94311				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				106.26291		106.23398				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				100.96469		100.94369				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				106.39847		106.37433				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				107.03418		107.05669				0.00	0	1,000,000,000
Total NGL02 SPOT										0.00	0	1,000,000,000
Total For NGL02										0.00	0	1,000,000,000
NGL03 On 26/05/2022 Spot Bond				100.25904		100.23056				0.00	0	0
Total NGL03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond				105.91213		105.88832				0.00	0	500,000,000
Total NGL04 SPOT										0.00	0	500,000,000
Total For NGL04										0.00	0	500,000,000
NGL05 On 26/07/2023 Spot Bond				102.44753		102.42309				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				100.32760		100.30378				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				101.49625		101.47136				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond				106.75503		106.72490				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond				101.39915		101.36814				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				102.59593		102.56576				0.00	0	200,000,000
Total NGT103 SPOT										0.00	0	200,000,000
Total For NGT103										0.00	0	200,000,000
NGT10 On 15/01/2025 Spot Bond				102.29880		102.26793				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	109.53800	10.00000	109.51000				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	104.16694	13.50000	104.12997				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				101.43043		101.40320				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				101.49770		101.46910				0.00	0	0
Total NHM007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond				101.02210		100.99721				0.00	0	36,000,000
Total NHM008 SPOT										0.00	0	36,000,000
Total For NHM008										0.00	0	36,000,000
NHM00 On 26/04/2022 Spot Bond				101.16806		101.13949				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				100.22749		100.20264				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				100.26025		100.23177				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				99.75069		99.72304				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.52000	206.64053	4.50000	207.03851				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			4.04000	179.97938	4.04000	179.93828				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			4.01500	130.59692	3.99500	130.69854				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			4.27000	94.82188	4.26000	94.87966				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			4.70000	101.39541	4.69000	101.51269				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.12000	129.91032	4.10000	130.01097				0.00	0	0
Total NILB11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.51000	127.39567	4.49000	127.49271				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			4.51000	173.81438	4.51000	173.77250				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			4.89000	169.00769	4.89000	168.96525				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			4.41500	105.54286	4.40500	105.66698				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.30500	102.77633	7.27000	102.78636				0.00	0	51,925,700
Total NMP20N SPOT										0.00	0	51,925,700
Total For NMP20N										0.00	0	51,925,700
NN010 On 01/10/2020 Spot Bond				100.92960		100.90888				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				100.94593		100.92498				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
NN02 On 24/07/2023 Spot Bond				107.38351		107.23520				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				100.28601		100.26247				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				100.31679		100.29301				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				99.81875		99.79614				0.00	0	0
Total NN05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond				99.81231		99.78889				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				100.98297		100.47080				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
NNF02 On 01/08/2022 Spot Bond				95.19523		93.89882				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond				95.19523		93.89882				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond				96.50115		96.46688				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF05 On 21/02/2020 Spot Bond				100.35730		100.00000				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.94000	101.38912	8.90500	101.38901				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				100.41313		100.39084				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				100.31132		100.28797				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				100.31173		100.28836				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond				100.29940		100.27697				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.13500	102.09127	8.10000	102.09338				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				100.31072		100.28743				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				100.32568		100.30123				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond				100.31689		100.29311				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			8.33500	102.09658	8.30000	102.09813				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				100.32573		100.30128				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				100.36058		100.33344				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.05500	115.68680	8.02000	115.76487				0.00	0	260,140,600
Total NRA022 SPOT										0.00	0	260,140,600
Total For NRA022										0.00	0	260,140,600
NRA02 On 31/05/2023 Spot Bond			4.05000	185.33858	4.05000	185.29621				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			10.32000	114.49414	10.28500	114.68411				0.00	0	13,507,132,800
Total NRA028 SPOT										0.00	0	13,507,132,800
Total For NRA028										0.00	0	13,507,132,800
NRA02 On 30/11/2028 Spot Bond			100.00000	15.20243	100.00000	15.16878				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NSN97U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.34206		101.32002			0.00	220,000,000	110,000,000
Total NTC19 SPOT									0.00	220,000,000	110,000,000
Total For NTC19									0.00	220,000,000	110,000,000
NTC20 On 27/07/2020 Spot Bond				101.35638		101.33513			0.00	200,000,000	50,000,000
Total NTC20 SPOT									0.00	200,000,000	50,000,000
Total For NTC20									0.00	200,000,000	50,000,000
NTC21 On 24/03/2022 Spot Bond				102.90921		102.88715			0.00	400,000,000	100,000,000
Total NTC21 SPOT									0.00	400,000,000	100,000,000
Total For NTC21									0.00	400,000,000	100,000,000
NTC22 On 15/02/2021 Spot Bond				100.97622		100.92037			0.00	1,000,000,000	1,100,000,000
Total NTC22 SPOT									0.00	1,000,000,000	1,100,000,000
Total For NTC22									0.00	1,000,000,000	1,100,000,000
NTC23 On 15/02/2023 Spot Bond				101.25324		101.23070			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				101.54911		101.52657			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				99.89440		99.87328			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				99.96282		99.94116			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				100.31998		100.29596			0.00	0	70,000,000
Total OMI01 SPOT									0.00	0	70,000,000
Total For OMI01									0.00	0	70,000,000
OML02 On 27/11/2019 Spot Bond				100.46802		100.44687			0.00	520,000,000	260,000,000
Total OML02 SPOT									0.00	520,000,000	260,000,000
Total For OML02									0.00	520,000,000	260,000,000
OML03 On 27/11/2019 Spot Bond			7.53000	102.84527	7.49500	102.83265		1,506,000,000,000.00	200,000,000	200,000,000	50,000,000
Total OML03 SPOT								1,506,000,000,000.00	200,000,000	200,000,000	50,000,000
Total For OML03								1,506,000,000,000.00	200,000,000	200,000,000	50,000,000
OML04 On 19/03/2020 Spot Bond				102.41280		102.39048			0.00	0	0
Total OML04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.00000	105.38865	7.96500	105.38464			0.00	0	1,505,222,800
Total OML05 SPOT									0.00	0	1,505,222,800
Total For OML05									0.00	0	1,505,222,800
OML06 On 19/03/2022 Spot Bond			9.21000	107.19517	9.17500	107.24803			0.00	0	1,552,214,200
Total OML06 SPOT									0.00	0	1,552,214,200
Total For OML06									0.00	0	1,552,214,200
OML07 On 19/03/2025 Spot Bond			10.17000	108.28454	10.13500	108.40411			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				100.59112		102.96009			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			9.36000	103.69053	9.32500	109.19273			0.00	0	1,069,738,600
Total OML09 SPOT									0.00	0	1,069,738,600
Total For OML09									0.00	0	1,069,738,600
OML10 On 14/09/2025 Spot Bond			10.27000	104.46523	10.23500	110.25423		30,810,000,000,000.00		3,000,000,000	5,211,669,200
Total OML10 SPOT								30,810,000,000,000.00		3,000,000,000	5,211,669,200
Total For OML10								30,810,000,000,000.00		3,000,000,000	5,211,669,200
OML11 On 11/06/2024 Spot Bond				99.84754		99.82579			0.00	0	0
Total OML11 SPOT									0.00	0	0
Total For OML11									0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBGJ1U										0.00	0	0
PBJC1 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
PBJJ1 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
PBKJ1 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
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
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 PBL1U SPOT										0.00	0	0
Total For PBL1U										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	109.53800	10.00000	109.51000				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				99.81924		99.79667				0.00	200,000,000	50,000,000
Total PMM38 SPOT										0.00	200,000,000	50,000,000

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 PMM38										0.00	200,000,000	50,000,000
PMM44 On 07/11/2019 Spot Bond				100.65385		100.63129				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	0.00000				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				100.15930		100.13673				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM50 On 28/02/2020 Spot Bond				100.15555		100.13352				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				100.16483		100.14145				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				100.14908		100.12776				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				100.57304		100.54664				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				100.34560		100.32331				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				100.35966		100.33642				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				100.38775		100.36262				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				100.39176		100.36636				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.39577		100.37010			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			8.22000	114.45180	8.18500	114.63092		373,702,672,988,000.00	2,356,898,135,400	1,098,133,983,600	
Total R186 SPOT								3,702,672,988,000.00	356,898,135,400	1,098,133,983,600	
Total For R186								3,702,672,988,000.00	356,898,135,400	1,098,133,983,600	
R197 On 07/12/2023 Spot Bond			2.85000	304.46601	2.85000	304.40624		6,966,825,000,000.00	2,444,500,000	30,892,035,900	
Total R197 SPOT								6,966,825,000,000.00	2,444,500,000	30,892,035,900	
Total For R197								6,966,825,000,000.00	2,444,500,000	30,892,035,900	
R202 On 07/12/2033 Spot Bond			3.52000	230.55223	3.50000	231.01432		64,373,114,784,000.00	18,287,816,700	290,600,819,900	
Total R202 SPOT								64,373,114,784,000.00	18,287,816,700	290,600,819,900	
Total For R202								64,373,114,784,000.00	18,287,816,700	290,600,819,900	
R2023 On 28/02/2023 Spot Bond			7.26000	101.57083	7.22500	101.65813		213,111,081,840,000.00	442,577,284,000	1,229,142,453,000	
Total R2023 SPOT								213,111,081,840,000.00	442,577,284,000	1,229,142,453,000	
Total For R2023								213,111,081,840,000.00	442,577,284,000	1,229,142,453,000	
R2030 On 31/01/2030 Spot Bond			8.93500	94.49727	8.89500	94.73159		598,053,187,638,000.00	626,530,854,800	960,951,179,800	
Total R2030 SPOT								598,053,187,638,000.00	626,530,854,800	960,951,179,800	
Total For R2030								598,053,187,638,000.00	626,530,854,800	960,951,179,800	
R2032 On 31/03/2032 Spot Bond			9.33000	95.63053	9.29500	95.84897		136,381,822,484,000.00	121,798,694,800	599,618,033,200	
Total R2032 SPOT								136,381,822,484,000.00	121,798,694,800	599,618,033,200	
Total For R2032								136,381,822,484,000.00	121,798,694,800	599,618,033,200	
R2035 On 28/02/2035 Spot Bond			9.62000	94.15850	9.58500	94.40134		628,437,393,684,000.00	481,126,548,200	1,264,736,870,719	
Total R2035 SPOT								628,437,393,684,000.00	481,126,548,200	1,264,736,870,719	
Total For R2035								628,437,393,684,000.00	481,126,548,200	1,264,736,870,719	
R2037 On 31/01/2037 Spot Bond			9.74000	90.49412	9.70000	90.77767		552,633,298,248,000.00	364,746,745,200	799,906,093,600	
Total R2037 SPOT								552,633,298,248,000.00	364,746,745,200	799,906,093,600	
Total For R2037								552,633,298,248,000.00	364,746,745,200	799,906,093,600	
R2040 On 31/01/2040 Spot Bond			9.87000	93.25915	9.83000	93.56314		870,847,488,413,000.00	797,451,619,900	854,362,442,300	
Total R2040 SPOT								870,847,488,413,000.00	797,451,619,900	854,362,442,300	
Total For R2040								870,847,488,413,000.00	797,451,619,900	854,362,442,300	
R2044 On 31/01/2044 Spot Bond			9.92000	90.13208	9.88000	90.44199		068,532,849,696,000.00	813,360,166,300	1,052,258,695,000	
Total R2044 SPOT								68,532,849,696,000.00	813,360,166,300	1,052,258,695,000	
Total For R2044								68,532,849,696,000.00	813,360,166,300	1,052,258,695,000	
R2048 On 28/02/2048 Spot Bond			9.91000	89.13323	9.87000	89.45239		210,013,613,780,000.00	525,732,958,000	1,818,578,675,600	
Total R2048 SPOT								210,013,613,780,000.00	525,732,958,000	1,818,578,675,600	
Total For R2048								210,013,613,780,000.00	525,732,958,000	1,818,578,675,600	

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 R2048									10,013,613,780,000.00	525,732,958,000	318,578,675,600
R207 On 15/01/2020 Spot Bond			6.82500	101.11046	6.82500	101.09202			68,253,412,500,000.00	10,000,500,000	27,269,813,700
Total R207 SPOT									68,253,412,500,000.00	10,000,500,000	27,269,813,700
Total For R207									68,253,412,500,000.00	10,000,500,000	27,269,813,700
R208 On 31/03/2021 Spot Bond			6.56000	103.16813	6.56500	103.14256			040,806,034,768,000.00	463,537,505,300	739,674,880,100
Total R208 SPOT									10,806,034,768,000.00	463,537,505,300	739,674,880,100
Total For R208									10,806,034,768,000.00	463,537,505,300	739,674,880,100
R209 On 31/03/2036 Spot Bond			9.61500	75.05690	9.57500	75.29844			972,554,442,435,000.00	725,174,669,000	327,246,043,200
Total R209 SPOT									2,554,442,435,000.00	725,174,669,000	327,246,043,200
Total For R209									2,554,442,435,000.00	725,174,669,000	327,246,043,200
R210 On 31/03/2028 Spot Bond			3.33000	189.77621	3.33000	189.73649			10,335,987,000,000.00	3,103,900,000	41,740,474,800
Total R210 SPOT									10,335,987,000,000.00	3,103,900,000	41,740,474,800
Total For R210									10,335,987,000,000.00	3,103,900,000	41,740,474,800
R212 On 31/01/2022 Spot Bond			2.74000	160.38928	2.72000	160.43240			301,311,214,000,000.00	474,931,100,000	343,920,236,200
Total R212 SPOT									1,311,214,000,000.00	474,931,100,000	343,920,236,200
Total For R212									1,311,214,000,000.00	474,931,100,000	343,920,236,200
R213 On 28/02/2031 Spot Bond			9.15500	84.95325	9.11500	85.18439			733,658,316,299,000.00	80,137,445,800	515,788,400,300
Total R213 SPOT									3,658,316,299,000.00	80,137,445,800	515,788,400,300
Total For R213									3,658,316,299,000.00	80,137,445,800	515,788,400,300
R214 On 28/02/2041 Spot Bond			9.87000	70.23351	9.82500	70.51794			220,408,562,341,000.00	528,916,774,300	367,245,266,600
Total R214 SPOT									2,408,562,341,000.00	528,916,774,300	367,245,266,600
Total For R214									2,408,562,341,000.00	528,916,774,300	367,245,266,600
RCG01 On 24/10/2019 Spot Bond				101.09695		101.07627			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		36,000,000,000,000.00	360,000,000	120,000,000	
Total RDF14U SPOT								36,000,000,000,000.00	360,000,000	120,000,000	
Total For RDF14U								36,000,000,000,000.00	360,000,000	120,000,000	
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	
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00	38,000,000,000	38,000,000,000	
Total RDF19U SPOT								800,000,000,000,000.00	38,000,000,000	38,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDF19U									10,000,000,000,000.00	38,000,000,000	38,000,000,000
RDFB0 On 27/11/2019 Spot Bond				100.47974		100.45932			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				101.61818		101.59782			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				102.77894		102.75698			0.00	0	170,000,000
Total RDFB08 SPOT									0.00	0	170,000,000
Total For RDFB08									0.00	0	170,000,000
RDFB0 On 02/12/2021 Spot Bond				100.04470		100.02232			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				101.90898		101.88779			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				102.60170		102.57953			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond				100.18467		100.16183			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				100.31237		100.29181			0.00	400,000,000	100,000,000
Total RDFB13 SPOT									0.00	400,000,000	100,000,000
Total For RDFB13									0.00	400,000,000	100,000,000
RDFB1 On 12/03/2023 Spot Bond				99.82455		99.80266			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				99.97815		99.95638			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				100.65512		100.63337			0.00	400,000,000	100,000,000
Total RDFB16 SPOT									0.00	400,000,000	100,000,000
Total For RDFB16									0.00	400,000,000	100,000,000
RDFB1 On 11/02/2024 Spot Bond				100.53831		100.51576			0.00	0	0
Total RDFB17 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond				100.74747		100.72450				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				101.66539		101.64364				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond				101.71248		101.69006				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond				101.76151		101.73839				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond				101.57029		101.54742				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2 On 22/08/2022 Spot Bond				100.29622		100.27420				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond				100.30662		100.28379				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond				101.15708		101.13725				0.00	800,000,000	200,000,000
Total RDFC45 SPOT										0.00	800,000,000	200,000,000
Total For RDFC45										0.00	800,000,000	200,000,000
RDFC4 On 15/11/2019 Spot Bond				100.43851		100.41771				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				99.99999		99.97985				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				100.80674		100.78569				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
REB16U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For REB16U										0.00	0	0
REBC1 On 21/11/2019 Spot Bond				100.31755		100.29509				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				101.79937		101.76731				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				102.03031		101.99822				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				102.27822		102.24198				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				102.48057		102.45005				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				100.30101		100.26784				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond				99.96882		99.93796				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				100.54047		100.51693				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				100.67748		100.64792				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				102.00840		101.96854				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				102.00917		101.97573				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				101.38746		101.35655				0.00	0	0
Total RED901 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
RES35 On 25/08/2021 Spot Bond				100.90259		100.87994				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				101.05882		101.03565				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				100.74334		100.71991				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond				101.24368		101.22072				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				100.10872		100.08693				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
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			7.84000	106.88421	7.80500	106.91561				0.00	0	399,800
Total RW21 SPOT										0.00	0	399,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RW21									0.00	0	399,800
RW23 On 10/12/2023 Spot Bond			8.91000	104.29971	8.87500	104.39869			0.00	0	297,486,100
Total RW23 SPOT									0.00	0	297,486,100
Total For RW23									0.00	0	297,486,100
RW28 On 10/12/2028 Spot Bond			10.75500	99.42847	10.71500	99.62691			0.00	0	970,325,800
Total RW28 SPOT									0.00	0	970,325,800
Total For RW28									0.00	0	970,325,800
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000			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				101.98862		101.96597			0.00	280,000,000	140,000,000
Total SBK18 SPOT									0.00	280,000,000	140,000,000
Total For SBK18									0.00	280,000,000	140,000,000
SBK19 On 24/10/2019 Spot Bond				101.05090		101.02657			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				100.48122		100.45911			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				101.60231		101.57878			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond				101.85106		101.82920			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			9.46000	108.02892	9.42500	108.08715		60,544,000,000,000.00	6,400,000,000	6,400,000,000	8,730,000,000
Total SBK23 SPOT								60,544,000,000,000.00	6,400,000,000	6,400,000,000	8,730,000,000
Total For SBK23								60,544,000,000,000.00	6,400,000,000	6,400,000,000	8,730,000,000
SBK24 On 19/10/2020 Spot Bond				103.69694		103.67447			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				104.55621		104.53204			0.00	300,000,000	150,000,000
Total SBK25 SPOT									0.00	300,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK25									0.00	300,000,000	150,000,000
SBK26 On 25/04/2021 Spot Bond			8.80500	109.54559	8.77000	109.57419			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond				100.80286		100.78061			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				102.90354		102.88218			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			7.58000	106.30818	7.54500	106.34632			0.00	0	23,731,800
Total SBS19 SPOT									0.00	0	23,731,800
Total For SBS19									0.00	0	23,731,800
SBS20 On 15/05/2026 Spot Bond			8.82500	109.12808	8.79000	109.28367			0.00	0	1,893,471,700
Total SBS20 SPOT									0.00	0	1,893,471,700
Total For SBS20									0.00	0	1,893,471,700
SBS21 On 15/05/2026 Spot Bond				104.74543		104.51414			0.00	460,000,000	230,000,000
Total SBS21 SPOT									0.00	460,000,000	230,000,000
Total For SBS21									0.00	460,000,000	230,000,000
SBS27 On 20/02/2024 Spot Bond			8.15500	107.66674	8.12000	107.77799			0.00	0	2,639,630,600
Total SBS27 SPOT									0.00	0	2,639,630,600
Total For SBS27									0.00	0	2,639,630,600
SBS3 On 25/05/2026 Spot Bond			8.93000	98.61956	8.89500	98.76657			0.00	0	1,273,307,400
Total SBS3 SPOT									0.00	0	1,273,307,400
Total For SBS3									0.00	0	1,273,307,400
SBS31 On 12/06/2027 Spot Bond			9.05000	106.25780	9.01500	106.42983			0.00	0	2,230,334,200
Total SBS31 SPOT									0.00	0	2,230,334,200
Total For SBS31									0.00	0	2,230,334,200
SBS33 On 19/09/2019 Spot Bond				101.81175		101.79227			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			9.07000	108.72423	9.03500	108.84092			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond				101.08296		101.06240			0.00	0	0
Total SBS36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.60000	100.89915	7.56500	100.89267			4,560,000,000,000.00	600,000,000	300,000,000
Total SBS37 SPOT									4,560,000,000,000.00	600,000,000	300,000,000
Total For SBS37									4,560,000,000,000.00	600,000,000	300,000,000
SBS38 On 29/01/2025 Spot Bond			8.59000	103.02321	8.55500	103.15061			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			9.58000	101.80231	9.54000	102.03824			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			7.86000	104.04191	7.82500	104.09039			0.00	0	2,602,984,800
Total SBS4 SPOT									0.00	0	2,602,984,800
Total For SBS4									0.00	0	2,602,984,800
SBS40 On 12/11/2020 Spot Bond				101.18163		101.03557			0.00	480,000,000	240,000,000
Total SBS40 SPOT									0.00	480,000,000	240,000,000
Total For SBS40									0.00	480,000,000	240,000,000
SBS41 On 12/11/2022 Spot Bond			7.96500	108.67129	7.93000	108.74865			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			8.69000	112.48154	8.65500	112.63019			0.00	0	246,664,300
Total SBS42 SPOT									0.00	0	246,664,300
Total For SBS42									0.00	0	246,664,300
SBS43 On 12/11/2027 Spot Bond			9.07500	113.28418	9.04000	113.46930			0.00	0	1,566,291,200
Total SBS43 SPOT									0.00	0	1,566,291,200
Total For SBS43									0.00	0	1,566,291,200
SBS45 On 15/02/2021 Spot Bond				101.28861		101.26720			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			7.97500	108.49157	7.94000	108.57743			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				102.41787		102.39594			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				101.13720		101.11762			0.00	400,000,000	100,000,000
Total SBS48 SPOT									0.00	400,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS48									0.00	400,000,000	100,000,000
SBS49 On 31/01/2022 Spot Bond				101.95018		101.92874			0.00	0	1,420,000,000
Total SBS49 SPOT									0.00	0	1,420,000,000
Total For SBS49									0.00	0	1,420,000,000
SBS50 On 31/01/2022 Spot Bond			8.44000	103.05247	8.40500	103.10529			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			9.11500	103.26421	9.08000	103.36593			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				103.00014		102.97753			0.00	87,200,000,000	43,600,000,000
Total SBS52 SPOT									0.00	87,200,000,000	43,600,000,000
Total For SBS52									0.00	87,200,000,000	43,600,000,000
SBS53 On 03/05/2027 Spot Bond				103.85644		103.26341			0.00	1,260,000,000	630,000,000
Total SBS53 SPOT									0.00	1,260,000,000	630,000,000
Total For SBS53									0.00	1,260,000,000	630,000,000
SBS54 On 12/06/2020 Spot Bond				100.16555		100.14560			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond				101.16273		101.14195			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			7.85500	104.71220	7.82000	104.77745			0.00	0	196,743,500
Total SBS56 SPOT									0.00	0	196,743,500
Total For SBS56									0.00	0	196,743,500
SBS57 On 12/06/2024 Spot Bond				101.47625		101.45508			0.00	0	310,000,000
Total SBS57 SPOT									0.00	0	310,000,000
Total For SBS57									0.00	0	310,000,000
SBS58 On 12/06/2027 Spot Bond				102.07767		102.05624			0.00	0	290,000,000
Total SBS58 SPOT									0.00	0	290,000,000
Total For SBS58									0.00	0	290,000,000
SBS59 On 09/10/2020 Spot Bond				101.30287		101.28143			0.00	2,000,000,000	500,000,000
Total SBS59 SPOT									0.00	2,000,000,000	500,000,000
Total For SBS59									0.00	2,000,000,000	500,000,000
SBS60 On 18/01/2023 Spot Bond				102.06308		102.04118			0.00	0	0
Total SBS60 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond				101.34920		101.32755				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				101.05123		101.02912				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond				101.72231		101.69995				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond				100.45525		100.43323				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				101.59051		101.56914				0.00	0	0
Total SBS66 SPOT										0.00	0	0
Total For SBS66										0.00	0	0
SBS67 On 26/06/2029 Spot Bond				101.67435		101.65176				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.75000	294.32206	3.75000	294.25716				0.00	0	100,000,000
Total SBSI11 SPOT										0.00	0	100,000,000
Total For SBSI11										0.00	0	100,000,000
SBSI14 On 07/12/2033 Spot Bond			4.62000	204.41925	4.60000	204.81132				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				108.17241		108.14390				0.00	0	37,000,000
Total SBT101 SPOT										0.00	0	37,000,000
Total For SBT101										0.00	0	37,000,000
SBT102 On 30/09/2022 Spot Bond				108.52610		108.49757				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				102.14615		102.11569				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				104.73591		104.71201				0.00	0	1,000,000,000
Total SBT201 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBT201										0.00	0	1,000,000,000
SBT202 On 03/12/2023 Spot Bond				101.07965		101.05644				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			9.31000	106.34672	9.27500	106.44382				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				101.31526		101.29037				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				101.94076		101.90732				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				101.94090		101.90746				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond				99.25542		99.22272				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	109.53800	10.00000	109.51000				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				101.93317		101.91066				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				100.48908		100.46535				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				100.46324		100.44081				0.00	800,000,000	200,000,000
Total SLRA3 SPOT										0.00	800,000,000	200,000,000
Total For SLRA3										0.00	800,000,000	200,000,000
SLRA4 On 15/11/2022 Spot Bond				100.47674		100.45364				0.00	0	0
Total SLRA4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond				100.46334		100.44092				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.50250		100.47810				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				100.50350		100.47905				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				100.50629		100.48169				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond				100.47948		100.45624				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.55185		100.52496				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				100.52656		100.50094				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				100.53848		100.51226				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond				99.17280		99.14932				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond				102.73858		102.71560				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			9.03000	112.91340	8.99500	112.99748				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				102.93026		102.97005				0.00	500,000,000	500,000,000
Total SNT04 SPOT										0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SNT04									0.00	500,000,000	500,000,000
SOLB0 On 12/08/2022 Spot Bond				100.52243		100.50055			0.00	0	0
Total SOLB01 SPOT									0.00	0	0
Total For SOLB01									0.00	0	0
SPDA1 On 21/08/2021 Spot Bond				100.76825		100.74558			0.00	340,000,000	170,000,000
Total SPDA10 SPOT									0.00	340,000,000	170,000,000
Total For SPDA10									0.00	340,000,000	170,000,000
SPDA1 On 21/08/2020 Spot Bond				100.64682		100.62526			0.00	540,000,000	170,000,000
Total SPDA11 SPOT									0.00	540,000,000	170,000,000
Total For SPDA11									0.00	540,000,000	170,000,000
SPDA1 On 21/08/2022 Spot Bond				101.16983		101.14763			0.00	120,000,000	60,000,000
Total SPDA12 SPOT									0.00	120,000,000	60,000,000
Total For SPDA12									0.00	120,000,000	60,000,000
SPDA1 On 21/08/2024 Spot Bond				100.32194		100.29970			0.00	0	0
Total SPDA13 SPOT									0.00	0	0
Total For SPDA13									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.33050		100.30712			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG00 On 09/09/2019 Spot Bond				99.88133		99.85761			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00 On 31/10/2019 Spot Bond				100.97990		100.95717			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				101.72832		101.70458			0.00	0	0
Total SPG004 SPOT									0.00	0	0
Total For SPG004									0.00	0	0
SPG00 On 15/03/2024 Spot Bond				101.89514		101.87229			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				101.83474		101.81267			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				101.87738		101.85476			0.00	0	0
Total SPG007 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPG007									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.70000	103.30377	7.66500	103.30327		3,080,000,000,000.00	400,000,000	100,000,000	
Total SSA06 SPOT								3,080,000,000,000.00	400,000,000	100,000,000	
Total For SSA06								3,080,000,000,000.00	400,000,000	100,000,000	
SSN00 On 31/03/2021 Spot Bond			7.92500	101.18328	7.89000	101.21211		0.00	0	0	
Total SSN004 SPOT								0.00	0	0	
Total For SSN004								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			7.92500	101.18328	7.89000	101.21211		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			4.67500	126.34843	4.65500	126.44398		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			9.72000	106.13086	9.68500	106.28828		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			11.02500	74.20668	10.98500	74.39467		0.00	0	0	
Total SSN021 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN021										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				101.77702		101.75331				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				99.86885		99.84259				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.93620		101.91166				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				100.03126		100.00843				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.39317		100.36939				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				100.04850		100.02429				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	101.01919	9.55000	100.99357				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				101.25751		101.23428				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			8.66000	107.68956	8.62500	107.78649				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			4.59000	102.97242	4.58000	103.09230				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				98.96324		98.93849				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond				100.87911		100.85391				0.00	0	0
Total SSN046 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				101.39386		101.37026				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			3.88000	292.89064	3.88000	292.82503				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				101.56755		101.54651				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				101.05550		101.03427				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			6.40700	105.12879	6.37200	105.14941				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond				100.95741		100.93416				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				100.71875		100.69565				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
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				101.36811		101.34707				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			4.55000	173.30104	4.55000	173.25910				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			4.06000	130.30216	4.04000	130.40340				0.00	0	0
Total SSN062 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.93000	98.19154	4.92000	98.30357				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			4.26000	94.90190	4.25000	94.95976				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			4.51000	173.81438	4.51000	173.77250				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				100.00000		100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.16641		100.14283				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				100.16436		100.14106				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				100.15922		100.13666				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				101.93565		101.91227				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				101.90582		101.88282				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond				101.90916		101.88577				0.00	0	0
Total SSN077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond				101.27556		101.25197				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				100.29500		100.80700				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				104.70697		104.68565				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				100.19369		100.16972				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond				99.80897		99.78515				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				100.73024		100.70673				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			4.39500	209.45878	4.37500	209.86425				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				100.00000		100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/10/2019 Spot Bond				103.26541		103.24320				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			9.24000	102.75178	9.20500	102.88548				0.00	0	633,143,700
Total SZ25 SPOT										0.00	0	633,143,700
Total For SZ25										0.00	0	633,143,700
T13A11 On 21/08/2020 Spot Bond				100.34232		100.31862				0.00	0	0
Total T13A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.80500	102.77790	7.77000	102.78907				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				100.33419		100.31054				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.90500	102.57165	7.87000	102.58253				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				100.23246		100.20880				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			7.85500	102.07826	7.82000	102.08926				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				100.48803		100.46691				0.00	196,948,256	49,237,064
Total T13A21 SPOT										0.00	196,948,256	49,237,064
Total For T13A21										0.00	196,948,256	49,237,064
T14A10 On 21/11/2019 Spot Bond				100.32655		100.30398				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				100.33390		100.31080				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	103.79854	8.55000	103.77492				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				100.30207		100.28126				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
T16OM On 21/08/2020 Spot Bond				100.30150		100.28073				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				101.37948		101.35708				0.00	0	0
Total TFS136 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TFS136									0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.96664		100.94692			0.00	0	0
Total TFS141 SPOT									0.00	0	0
Total For TFS141									0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.87209		100.84927			0.00	0	110,000,000
Total TFS142 SPOT									0.00	0	110,000,000
Total For TFS142									0.00	0	110,000,000
TFS144 On 20/03/2020 Spot Bond				101.97730		101.95697			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS145 On 20/03/2022 Spot Bond				101.79393		101.77169			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				101.49203		101.47133			0.00	2,600,000,000	1,800,000,000
Total TFS147 SPOT									0.00	2,600,000,000	1,800,000,000
Total For TFS147									0.00	2,600,000,000	1,800,000,000
TFS148 On 12/10/2022 Spot Bond				101.94667		101.92529			0.00	0	0
Total TFS148 SPOT									0.00	0	0
Total For TFS148									0.00	0	0
TFS149 On 31/10/2021 Spot Bond				100.78019		100.75859			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				100.10138		100.08107			0.00	0	0
Total TFS151 SPOT									0.00	0	0
Total For TFS151									0.00	0	0
TFS153 On 06/07/2021 Spot Bond				101.50812		101.48732			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				101.62871		101.60734			0.00	0	0
Total TFS154 SPOT									0.00	0	0
Total For TFS154									0.00	0	0
TFS155 On 03/09/2021 Spot Bond				100.05687		100.03680			0.00	0	0
Total TFS155 SPOT									0.00	0	0
Total For TFS155									0.00	0	0
TFS156 On 03/09/2023 Spot Bond				100.02047		99.99989			0.00	0	0
Total TFS156 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond				100.42115		100.39966				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15E On 20/03/2022 Spot Bond				101.71322		101.69240				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15E On 20/03/2024 Spot Bond				101.72139		101.70013				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond				100.87390		100.85332				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				100.17089		100.14980				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS16Z On 27/05/2024 Spot Bond				100.17406		100.15257				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
TH13A3 On 21/08/2020 Spot Bond				100.47176		100.44902				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			8.00500	101.54282	7.97000	101.55338				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				100.89730		100.87558				0.00	240,000,000	120,000,000
Total TH13A7 SPOT										0.00	240,000,000	120,000,000
Total For TH13A7										0.00	240,000,000	120,000,000
TH13A8 On 21/08/2020 Spot Bond			7.89500	101.93726	7.86000	101.94815				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.35096		100.32664				0.00	0	0
Total TH13B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.35134		100.32699				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				100.36222		100.33710				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				100.34712		100.32254				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				100.34983		100.32560				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				100.37723		100.35103				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				100.38023		100.35381				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				100.38098		100.35451				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				100.38026		100.35330				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				100.39785		100.37016				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.50053		100.46546				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				100.50053		100.46546				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				100.51170		100.47582				0.00	0	0
Total TH13D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.49528		100.46004				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				100.50798		100.47237				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				100.50727		100.48682				0.00	0	95,494,600
Total TH14A2 SPOT										0.00	0	95,494,600
Total For TH14A2										0.00	0	95,494,600
TH14A On 21/11/2021 Spot Bond				100.33915		100.31567				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			7.65500	107.77128	7.62000	107.82168				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				100.41063		100.38913				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				101.36553		101.34338				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A On 21/11/2021 Spot Bond			7.81500	105.73491	7.78000	105.78432				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				100.36200		100.33688				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.75114		100.72725				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				100.34627		100.32228				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond				101.37579		101.35038				0.00	0	0
Total TH14C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.57153		101.54688				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				100.36874		100.34313				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				100.49246		100.45792				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.99300		102.96164				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				102.41832		102.38716				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				100.32259		100.30029				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				100.33022		100.30738				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	102.79982	9.82000	102.77304				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				100.59756		100.57601				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				100.15990		100.13710				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				100.31734		100.29542				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				100.32120		100.29902				0.00	0	0
Total TH15A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				100.33848		100.31505				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				100.33548		100.31226				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				101.03466		101.01222				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				100.35611		100.33142				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				100.90790		100.88400				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				100.34711		100.32306				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				102.47142		102.44033				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				101.11506		101.08436				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				100.42681		100.39703				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A: On 21/08/2022 Spot Bond				100.31555		100.29377				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond				100.32269		100.30040				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A: On 21/08/2024 Spot Bond			8.49000	100.31682	8.49000	100.29416				0.00	0	0
Total TH16A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH16A3										0.00	0	0
TH16B On 21/08/2024 Spot Bond				100.33170		100.30876				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C On 21/08/2024 Spot Bond				100.34334		100.31956				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D On 21/08/2024 Spot Bond				100.42379		100.39422				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.64500	102.36502	7.61000	102.36022				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	72.18283	100.00000	72.04841				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.53800	10.00000	109.51000				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				100.00003		99.97874				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				99.97788		99.95588				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			8.45000	101.51233	8.41500	101.58165				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.96000	102.41575	8.92500	102.53223				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond				101.26544		101.24233				0.00	0	6,000,000,000
Total TL26 SPOT										0.00	0	6,000,000,000
Total For TL26										0.00	0	6,000,000,000
TL27 On 24/04/2023 Spot Bond				101.22706		101.20469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.30000	103.26501	9.26500	103.39044				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond				101.00984		100.98650				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				99.87089		99.84940				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond				99.86749		99.84544				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				103.54586		103.52528				0.00	480,000,000	120,000,000
Total TLC07 SPOT										0.00	480,000,000	120,000,000
Total For TLC07										0.00	480,000,000	120,000,000
TLC08 On 27/03/2020 Spot Bond				101.52163		101.50094				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			7.85500	107.45409	7.82000	107.46655				0.00	0	14,936,564,300
Total TN20 SPOT										0.00	0	14,936,564,300
Total For TN20										0.00	0	14,936,564,300
TN20/R On 17/09/2020 Spot Bond			100.00000	53.95964	100.00000	53.84087				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	35.19481	100.00000	35.11734				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			8.63500	110.97580	8.60000	111.07656			82,595,502,000.00		9,565,200	15,522,081,600

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 TN23 SPOT										82,595,502,000.00	9,565,200	15,522,081,600
Total For TN23										82,595,502,000.00	9,565,200	15,522,081,600
TN23/R On 06/11/2023 Spot Bond			100.00000	17.12942	100.00000	17.09172				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			9.72000	99.42675	9.68500	99.55587				92,973,744,000.00	9,565,200	24,688,882,900
Total TN25 SPOT										92,973,744,000.00	9,565,200	24,688,882,900
Total For TN25										92,973,744,000.00	9,565,200	24,688,882,900
TN25/R On 19/08/2025 Spot Bond			100.00000	10.56347	100.00000	10.54022				0.00	0	0
Total TN25/R186 SPOT										0.00	0	0
Total For TN25/R186										0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.96000	96.86415	9.92500	97.02444				0.00	0	2,481,730,200
Total TN27 SPOT										0.00	0	2,481,730,200
Total For TN27										0.00	0	2,481,730,200
TN27/R On 14/11/2027 Spot Bond			100.00000	11.53511	100.00000	11.50972				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			10.63500	103.35741	10.59500	103.58416				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	122.39234	8.00000	122.36612				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	96.43328	11.72500	96.72909				0.00	0	8,500,000,000
Total TN40 SPOT										0.00	0	8,500,000,000
Total For TN40										0.00	0	8,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.32511	10.75000	104.29527				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	109.53800	10.00000	109.51000				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			7.96500	104.26208	7.93000	104.28112				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			8.15500	103.94391	8.12000	103.96356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			7.95500	104.21398	7.92000	104.23426				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				102.16145		102.13649				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				102.21745		102.19179				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				104.24758		104.22263				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				102.54216		102.51244				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				103.12403		103.08701				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				103.12403		103.08701				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				100.49077		100.46823				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				100.50332		100.48019				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			8.36000	104.59500	8.32500	104.66939				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				100.48795		100.46555				0.00	265,568,584	66,392,146
Total TRA3A6 SPOT										0.00	265,568,584	66,392,146
Total For TRA3A6										0.00	265,568,584	66,392,146
TRA3A: On 14/11/2022 Spot Bond				100.49880		100.47589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond				100.58451		100.55748				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				100.57268		100.54622				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond				101.13294		101.11218				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A:On 13/04/2022 Spot Bond				101.21464		101.19226				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond				101.25319		101.23004				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			8.66000	105.86081	8.62500	105.97206				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond				101.39829		101.37225				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
TSE03:On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22£ On 19/03/2020 Spot Bond				95.52714		95.50753				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				99.25096		99.23015				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23C On 09/04/2020 Spot Bond				95.39304		95.37190				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				98.66722		98.64639				0.00	0	0
Total TSP231 SPOT										0.00	0	0
Total For TSP231										0.00	0	0
TSP23£ On 07/05/2020 Spot Bond				94.79553		94.77437				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP23£ On 09/07/2020 Spot Bond				93.71306		93.69272				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23£ On 13/02/2020 Spot Bond				96.74795		96.72787				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP23£ On 13/08/2020 Spot Bond				93.42990		93.38935				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond				100.87649		100.85211				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				101.04422		101.01499				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				101.11474		101.08348				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.55901		101.53481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 04/09/2019 Spot Bond				101.88432		101.86362				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				101.24758		101.22712				0.00	240,000,000	60,000,000
Total TWC306 SPOT										0.00	240,000,000	60,000,000
Total For TWC306										0.00	240,000,000	60,000,000
TWC30 On 09/10/2019 Spot Bond				101.14409		101.12366				0.00	800,000,000	200,000,000
Total TWC307 SPOT										0.00	800,000,000	200,000,000
Total For TWC307										0.00	800,000,000	200,000,000
TWC30 On 16/10/2019 Spot Bond				101.04068		101.02027				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				100.81798		100.79803				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				100.69741		100.67748				0.00	0	0
Total TWC310 SPOT										0.00	0	0
Total For TWC310										0.00	0	0
TWC31 On 13/11/2019 Spot Bond				100.41896		100.39901				0.00	0	0
Total TWC311 SPOT										0.00	0	0
Total For TWC311										0.00	0	0
TWC31 On 29/11/2019 Spot Bond				100.23852		100.21864				0.00	0	0
Total TWC312 SPOT										0.00	0	0
Total For TWC312										0.00	0	0
TWC31 On 29/11/2019 Spot Bond				100.13956		100.11962				0.00	0	0
Total TWC313 SPOT										0.00	0	0
Total For TWC313										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.13500	103.59988	8.10000	103.62681				0.00	0	37,980,600
Total UG21 SPOT										0.00	0	37,980,600
Total For UG21										0.00	0	37,980,600
UG26 On 09/03/2026 Spot Bond			10.12000	105.42753	10.08500	105.56938				0.00	0	275,088,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG26 SPOT										0.00	0	275,088,800
Total For UG26										0.00	0	275,088,800
VCJA1L 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
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				99.89010		99.86812				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				101.79855		101.77700				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				101.42710		101.40386				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				101.05528		101.03219				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond				100.86086		100.83841				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				100.54600		100.52388				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				100.18474		100.16190				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
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
VR855L On 19/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR855U SPOT										0.00	0	0
Total For VR855U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				101.75193			101.73078			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				101.68246			101.66069			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				102.49374			102.47187			0.00	57,000,000	19,000,000
Total WHL03 SPOT										0.00	57,000,000	19,000,000
Total For WHL03										0.00	57,000,000	19,000,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.89500	103.87815	6.86000	103.88405				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			7.20000	105.28243	7.16500	105.31948				0.00	0	161,168,000
Total WSP5 SPOT										0.00	0	161,168,000
Total For WSP5										0.00	0	161,168,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	33.55144	100.00000	33.47759				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			6.30500	99.55288	6.27000	99.53833				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.44e+017	171,900,050,808	396,935,906,487
Total for SPOT :										1.44e+017	171,900,050,808	396,935,906,487
Total Futures										1.44e+017	171,900,056,388	396,936,758,522
Total Options										197 142.86	284	201,261
Grand Total:										1.44e+017	171,900,056,672	396,936,959,783