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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/05/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/05/2019 Bond Future			10.85500	76.92909	10.84623	76.98080			0.00	0	0
ES33 On 01/08/2019 Bond Future			11.03198	77.93867	10.95552	78.38023			0.00	0	350
ES33 On 07/11/2019 Bond Future			11.14813	75.73966	11.06866	76.19046			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.25534	77.22299	11.17294	77.68270			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 02/05/2019 Bond Future			11.13000	78.60561	11.12121	78.66471			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.30494	79.59167	11.22850	80.09475			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.41932	76.95568	11.33989	77.46926			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.52077	78.46316	11.43853	78.98691			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 02/05/2019 Bond Future			135.77887	135.77887	135.75895	135.75895			17,515,474.23	129	0
I2025 On 01/08/2019 Bond Future			136.84475	136.84475	136.82494	136.82494			0.00	0	1,522
I2025 On 07/11/2019 Bond Future			139.68255	139.68255	139.66268	139.66268			0.00	0	0
I2025 On 06/02/2020 Bond Future			140.97937	140.97937	140.95931	140.95931			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												17,515,474.23	129	1,522
Total For I2025												17,515,474.23	129	1,522
I2029	On	02/05/2019	Bond Future			102.83527	102.83527	102.81992	102.81992			303,775,387.58	2,954	0
I2029	On	01/08/2019	Bond Future			104.72995	104.72995	104.71468	104.71468			0.00	0	3,930
I2029	On	07/11/2019	Bond Future			105.81044	105.81044	105.79514	105.79514			0.00	0	0
I2029	On	06/02/2020	Bond Future			107.90621	107.90621	107.89079	107.89079			0.00	0	0
Total I2029 Future												303,775,387.58	2,954	3,930
Total For I2029												303,775,387.58	2,954	3,930
I2033	On	02/05/2019	Bond Future			105.83702	105.83702	105.82117	105.82117			231,148,051.68	2,184	0
I2033	On	01/08/2019	Bond Future			107.53124	107.53124	107.77116	107.77116			0.00	0	6,090
I2033	On	07/11/2019	Bond Future			108.59497	108.59497	108.84016	108.84016			0.00	0	0
I2033	On	06/02/2020	Bond Future			110.74591	110.74591	110.99601	110.99601			0.00	0	0
Total I2033 Future												231,148,051.68	2,184	6,090
Total For I2033												231,148,051.68	2,184	6,090
I2038	On	02/05/2019	Bond Future			124.62585	124.62585	124.60650	124.60650			1,033,023,670.65	8,289	0
I2038	On	01/08/2019	Bond Future			125.40060	125.40060	125.28745	125.28745			0.00	0	11,535
I2038	On	07/11/2019	Bond Future			128.00109	128.00109	127.88601	127.88601			0.00	0	0
I2038	On	06/02/2020	Bond Future			128.88305	128.88305	128.76576	128.76576			0.00	0	0
Total I2038 Future												1,033,023,670.65	8,289	11,535
Total For I2038												1,033,023,670.65	8,289	11,535
I2046	On	02/05/2019	Bond Future			117.77007	117.77007	117.52988	117.52988			1,214,209,421.70	10,310	0
I2046	On	01/08/2019	Bond Future			119.71396	119.71396	119.69573	119.69573			0.00	0	12,658
I2046	On	07/11/2019	Bond Future			120.48196	120.48196	120.46363	120.46363			0.00	0	0
I2046	On	06/02/2020	Bond Future			122.86844	122.86844	122.84975	122.84975			0.00	0	0
Total I2046 Future												1,214,209,421.70	10,310	12,658
Total For I2046												1,214,209,421.70	10,310	12,658
I2050	On	02/05/2019	Bond Future			123.75244	123.75244	123.73297	123.73297			923,811,964.60	7,465	0
I2050	On	01/08/2019	Bond Future			124.24154	124.24154	124.22223	124.22223			0.00	0	10,887
I2050	On	07/11/2019	Bond Future			126.81800	126.81800	126.79855	126.79855			0.00	0	0
I2050	On	06/02/2020	Bond Future			127.49319	127.49319	127.47357	127.47357			0.00	0	0
Total I2050 Future												923,811,964.60	7,465	10,887
Total For I2050												923,811,964.60	7,465	10,887
R186	On	02/05/2019	Bond Future			8.54500	114.72115	8.54072	114.74641		5.92	4,731,214,947.15	41,241	0
R186	On	01/08/2019	Bond Future			8.65946	111.17825	8.59723	111.53413		6.34	1,111,782.50	10	111,716
R186	On	07/11/2019	Bond Future			8.70918	113.45540	8.64357	113.81887		6.21	0.00	0	0
R186	On	06/02/2020	Bond Future			8.74700	110.36872	8.67803	110.73954		6.45	0.00	0	0
Total R186 Future												4,732,326,729.65	41,251	111,716
R186	On	02/05/2019	Bond Future	9.02	Call			2,782.47000	2.78247	2,757,210	6.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.02	Put			0.00000	0.00000	0,000	6.44	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,839.56000	2.83956	2,814,300	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			0.00000	0.00000	0,000	6.46	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,725.35000	2.72535	2,700,090	6.43	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			0.01000	0.00001	0,000	6.30	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Call			668.81000	0.66881	617,280	6.05	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Put			0.30000	0.00030	0,000	6.19	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			1,516.96000	1.51696	1,491,400	6.19	542,869.60	364	0
R186	On	02/05/2019	Bond Future	9.05	Call			2,953.60000	2.95360	2,928,340	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	9.05	Put			0.00000	0.00000	0,000	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Call			2,094.42000	2.09442	2,069,150	6.30	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			0.00000	0.00000	0,000	6.98	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Call			8,301.38000	8.30138	8,276,120	6.98	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			0.00000	0.00000	0,000	6.98	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Put			0.00000	0.00000	0,000	6.72	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			4,085.51000	4.08551	4,060,250	6.72	0.00	0	0
R186	On	02/05/2019	Bond Future	8.65	Put			26.27000	0.02627	0,000	6.05	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			517.45000	0.51745	441,370	6.02	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Put			344.89000	0.34489	265,930	5.92	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			104.22000	0.10422	0,000	5.92	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Put			0.00000	0.00000	0,000	6.42	0.00	0	0
R186	On	02/05/2019	Bond Future	9.00	Call			2,668.19000	2.66819	2,642,930	6.42	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Call			6,848.29000	6.84829	6,823,030	6.98	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			0.00000	0.00000	0,000	6.98	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Call			7,980.78000	7.98078	7,955,520	6.98	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			0.00000	0.00000	0,000	6.98	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Put			0.00000	0.00000	0,000	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			3,803.99000	3.80399	3,778,730	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Put			50.82000	0.05082	0,000	6.02	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			0.00000	0.00000	0,000	6.43	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			7.33000	0.00733	0,000	6.09	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			942.25000	0.94225	909,660	6.09	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Put			0.00000	0.00000	0,000	6.77	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			4,366.07000	4.36607	4,340,810	6.77	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Call			8,567.55000	8.56755	8,542,290	6.98	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			2,440.10000	2.44010	2,668,190	6.22	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			719.60000	0.71960	591,810	6.22	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			577.76000	0.57776	649,120	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			3,133.47000	3.13347	2,848,950	6.84	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			8,123.09000	8.12309	7,771,360	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			33.51000	0.03351	37,660	7.38	0.00	0	6,000

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R186	On	01/08/2019	Bond Future	8.38	Put			2,138.64000	2.13864	2,348,050	6.27	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			884.61000	0.88461	738,140	6.27	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			1,184.86000	1.18486	1,320,100	6.48	0.00	0	6,200
R186	On	01/08/2019	Bond Future	8.70	Call			1,771.78000	1.77178	1,551,140	6.48	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			3,896.57000	3.89657	3,589,970	7.04	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			401.11000	0.40111	450,390	7.04	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			5,380.65000	5.38065	5,048,800	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			198.76000	0.19876	222,790	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			5,428.84000	5.42884	5,096,350	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			193.13000	0.19313	216,520	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			5,332.55000	5.33255	5,001,360	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			204.52000	0.20452	229,210	7.38	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,075.14000	3.07514	2,824,650	6.38	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,336.37000	1.33637	1,449,350	6.38	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,003.00000	3.00300	2,755,210	6.36	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,373.07000	1.37307	1,488,750	6.36	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,292.00000	2.29200	2,074,900	6.20	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			1,813.51000	1.81351	1,959,880	6.20	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			3,322.85000	3.32285	3,553,500	5.81	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			995.55000	0.99555	862,730	5.81	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.95	Call			3,038.98000	3.03898	2,789,840	6.37	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			1,354.62000	1.35462	1,468,950	6.37	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,195.20000	2.19520	1,988,920	6.29	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			2,779.29000	2.77929	2,943,830	6.29	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,137.66000	2.13766	1,936,060	6.27	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			2,830.32000	2.83032	2,999,540	6.27	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,166.54000	2.16654	1,962,400	6.28	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			2,804.90000	2.80490	2,971,580	6.28	0.00	0	0
Total R186 Option												542,869.60	364	34,200
Total For R186												4,732,869,599.25	41,615	145,916
R197	On	02/05/2019	Bond Future			305.04479	305.04479	304.63462	304.63462			751,020,272.98	2,462	0
R197	On	01/08/2019	Bond Future			303.34107	303.34107	302.79973	302.79973			0.00	0	2,507
R197	On	07/11/2019	Bond Future			309.63142	309.63142	309.07966	309.07966			0.00	0	0
R197	On	06/02/2020	Bond Future			308.11819	308.11819	307.55593	307.55593			0.00	0	0
Total R197 Future												751,020,272.98	2,462	2,507
Total For R197												751,020,272.98	2,462	2,507
R202	On	02/05/2019	Bond Future			239.63485	239.63485	239.59842	239.59842			1,697,812,912.25	7,085	0
R202	On	01/08/2019	Bond Future			241.34317	241.34317	240.05719	240.05719			0.00	0	9,346
R202	On	07/11/2019	Bond Future			246.34761	246.34761	245.03590	245.03590			0.00	0	0
R202	On	06/02/2020	Bond Future			247.16588	247.16588	245.82819	245.82819			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Future												1,697,812,912.25	7,085	9,346
Total For R202												1,697,812,912.25	7,085	9,346
R2023	On	02/05/2019	Bond Future			7.71000	101.54509	7.70540	101.56007		2.57	1,903,868,892.41	18,749	0
R2023	On	01/08/2019	Bond Future			7.76043	103.30784	7.72833	103.40631		2.69	0.00	0	57,458
R2023	On	07/11/2019	Bond Future			7.76932	101.48982	7.73414	101.59058		3.06	0.00	0	0
R2023	On	06/02/2020	Bond Future			7.76034	103.47715	7.72181	103.58003		2.90	0.00	0	0
Total R2023 Future												1,903,868,892.41	18,749	57,458
R2023	On	02/05/2019	Bond Future	8.44	Call			2,358.06000	2,35806	2,343,080	3.61	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			0.00000	0.00000	0,000	3.61	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			2,389.68000	2,38968	2,374,700	3.63	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			0.00000	0.00000	0,000	3.63	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			2,421.30000	2,42130	2,406,320	3.65	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			0.00000	0.00000	0,000	3.65	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,659.74000	3,65974	3,561,740	3.78	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			23.87000	0.02387	24,340	3.78	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			3,688.15000	3,68815	3,590,120	3.78	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			22.95000	0.02295	23,390	3.78	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,631.37000	3,63137	3,533,400	3.78	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			24.83000	0.02483	25,330	3.78	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,362.32000	1,36232	1,286,960	3.23	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			632.33000	0.63233	657,730	3.23	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,381.81000	1,38181	1,306,050	3.24	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			623.42000	0.62342	648,420	3.24	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,342.67000	1,34267	1,267,720	3.23	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			641.08000	0.64108	666,890	3.23	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			790.51000	0.79051	719,330	2.75	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			1,304.59000	1.30459	1,336,290	2.75	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			803.90000	0.80390	732,200	2.76	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			1,291.09000	1.29109	1,322,270	2.76	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			776.88000	0.77688	706,230	2.74	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			1,317.85000	1.31785	1,350,080	2.74	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												1,903,868,892.41	18,749	57,458
R2030	On	02/05/2019	Bond Future			9.13000	94.46921	9.12080	94.52817		8.46	3,201,183,650.06	33,886	0
R2030	On	01/08/2019	Bond Future			9.25956	91.79112	9.18764	92.24182		8.91	0.00	0	45,248
R2030	On	07/11/2019	Bond Future			9.31800	93.67159	9.24315	94.13176		8.86	0.00	0	0
R2030	On	06/02/2020	Bond Future			9.36786	91.49639	9.29010	91.96574		9.33	0.00	0	0
Total R2030 Future												3,201,183,650.06	33,886	45,248
R2030	On	02/05/2019	Bond Future	9.39	Put			0.62000	0.00062	0,000	9.00	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			1,431.79000	1.43179	1,489,240	8.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/05/2019	Bond Future	8.90	Call			1.51000	0.00151	0,000	8.35	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Call			6,586.59000	6.58659	6,527,630	9.96	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			0.00000	0.00000	0,000	9.96	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Call			1,767.70000	1.76770	1,708,290	9.02	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.40	Put			0.45000	0.00045	0,000	9.02	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Call			1,830.04000	1.83004	1,770,750	9.04	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			0.33000	0.00033	0,000	9.04	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			1,705.36000	1.70536	1,645,780	9.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			5,598.22000	5.59822	6,012,460	7.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			125.80000	0.12580	89,340	7.89	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.69	Call			3,698.11000	3.69811	3,338,920	9.47	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			610.52000	0.61052	702,030	9.47	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.27	Put			1,414.71000	1.41471	1,600,090	8.93	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			3,650.79000	3.65079	3,293,330	9.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			623.30000	0.62330	716,540	9.45	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.92	Call			4,834.44000	4.83444	4,442,350	9.85	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			379.33000	0.37933	437,940	9.85	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,732.81000	4.73281	4,343,110	9.82	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,528.21000	1.52821	1,296,840	8.81	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.90	Put			395.50000	0.39550	456,500	9.82	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Put			1,553.50000	1.55350	1,752,680	8.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Call			1,756.65000	1.75665	1,505,130	8.88	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.91	Call			4,783.57000	4.78357	4,392,670	9.84	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			387.33000	0.38733	447,130	9.84	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			1,930.59000	1.93059	1,665,270	8.93	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Put			3,265.95000	3.26595	3,594,140	8.37	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			589.70000	0.58970	467,190	8.37	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			3,759.89000	3.75989	4,113,700	8.23	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			427.59000	0.42759	330,700	8.23	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			1,765.26000	1.76526	1,984,590	8.81	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			1,802.47000	1.80247	1,970,010	9.09	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,285.92000	3.28592	2,991,580	9.10	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,779.84000	1.77984	1,945,670	9.10	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			4,871.36000	4.87136	5,209,790	8.15	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			788.38000	0.78838	666,640	8.15	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.10	Put			2,857.28000	2.85728	3,097,300	8.72	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,210.62000	3.21062	2,919,700	9.08	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			1,825.34000	1.82534	1,994,590	9.08	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Call			4,395.09000	4.39509	4,061,790	9.49	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			1,278.99000	1.27899	1,405,860	9.49	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.48	Call			3,248.17000	3.24817	2,955,540	9.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	07/11/2019	Bond Future	9.10	Call			1,968.65000	1.96865	1,748,500	8.72	0.00	0	5,500
R2030	On	06/02/2020	Bond Future	9.14	Call			2,656.53000	2.65653	2,328,120	9.22	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			3,571.56000	3.57156	3,712,500	9.22	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,686.94000	2.68694	2,356,560	9.23	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			3,540.63000	3.54063	3,679,600	9.23	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,717.19000	2.71719	2,385,180	9.24	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			3,509.60000	3.50960	3,646,940	9.24	0.00	0	0
Total R2030 Option												0.00	0	41,550
Total For R2030												3,201,183,650.06	33,886	86,798
R2032	On	02/05/2019	Bond Future			9.37000	92.53443	9.35576	92.63371		9.75	1,849,763,255.70	19,990	0
R2032	On	01/08/2019	Bond Future			9.49738	93.79205	9.42051	94.31770		9.67	0.00	0	41,085
R2032	On	07/11/2019	Bond Future			9.56142	91.55099	9.48162	92.08760		10.10	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.61553	93.34399	9.53291	93.89123		10.25	0.00	0	0
Total R2032 Future												1,849,763,255.70	19,990	41,085
R2032	On	02/05/2019	Bond Future	9.63	Put			0.82000	0.00082	0,000	10.37	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			1,751.62000	1.75162	1,650,870	10.33	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			1.47000	0.00147	0,000	10.33	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Call			1,819.14000	1.81914	1,718,760	10.35	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			1.10000	0.00110	0,000	10.35	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			1,886.67000	1.88667	1,786,570	10.37	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			495.13000	0.49513	576,140	10.58	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,989.70000	4.98970	4,543,560	10.60	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			485.44000	0.48544	564,950	10.60	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,044.03000	5.04403	4,596,400	10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			475.82000	0.47582	553,840	10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,935.37000	4.93537	4,490,730	10.58	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			2,029.71000	2.02971	2,231,720	10.32	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,594.35000	3.59435	3,257,770	10.33	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,004.29000	2.00429	2,204,320	10.33	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,513.28000	3.51328	3,180,670	10.31	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,055.14000	2.05514	2,259,140	10.31	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,553.84000	3.55384	3,219,240	10.32	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			3,040.06000	3.04006	2,609,580	10.15	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			4,064.96000	4.06496	4,181,720	10.15	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			3,072.18000	3.07218	2,640,140	10.16	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			4,029.57000	4.02957	4,144,770	10.16	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			3,104.48000	3.10448	2,670,580	10.17	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			3,994.43000	3.99443	4,107,770	10.17	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												1,849,763,255.70	19,990	41,085

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/05/2019	Bond Future			9.60000	95.77775	9.59077	95.84891		10.53	4,460,369,817.50	46,570	0
R2035	On	01/08/2019	Bond Future			9.72835	97.04950	9.65678	97.59133		10.47	0.00	0	55,268
R2035	On	07/11/2019	Bond Future			9.79691	94.53239	9.72275	95.08554		10.98	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.85804	96.38357	9.78134	96.94774		11.18	0.00	0	0
Total R2035 Future												4,460,369,817.50	46,570	55,268
R2035	On	02/05/2019	Bond Future	9.74	Call			1,164.35000	1.16435	1,069,690	10.91	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			23.50000	0.02350	0,000	10.91	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			1,235.39000	1.23539	1,145,410	10.92	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			18.82000	0.01882	0,000	10.92	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			1,094.18000	1.09418	993,880	10.89	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			29.14000	0.02914	0,000	10.89	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			4,963.05000	4.96305	4,449,890	11.23	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			750.17000	0.75017	778,840	11.23	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,020.35000	5.02035	4,505,760	11.25	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			736.49000	0.73649	763,730	11.25	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,906.06000	4.90606	4,394,220	11.21	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			764.25000	0.76425	794,240	11.21	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,655.41000	3.65541	3,325,730	11.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,488.20000	2.48820	2,711,670	11.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,698.57000	3.69857	3,366,790	11.14	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,457.86000	2.45786	2,679,230	11.14	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,612.49000	3.61249	3,284,900	11.12	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			2,518.86000	2.51886	2,744,420	11.12	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			3,326.89000	3.32689	2,870,730	11.04	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			4,680.99000	4.68099	4,789,000	11.04	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,361.83000	3.36183	2,904,050	11.05	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			4,640.51000	4.64051	4,746,900	11.05	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			3,291.80000	3.29180	2,837,290	11.03	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			4,721.41000	4.72141	4,831,070	11.03	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												4,460,369,817.50	46,570	55,268
R2037	On	02/05/2019	Bond Future			9.69500	92.20264	9.68082	92.31260		11.09	3,592,675,867.60	38,965	0
R2037	On	01/08/2019	Bond Future			9.84813	88.99555	9.75081	89.73566		11.56	0.00	0	46,485
R2037	On	07/11/2019	Bond Future			9.91281	90.81884	9.81217	91.57440		11.59	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.96975	88.33725	9.86588	89.10770		12.38	0.00	0	0
Total R2037 Future												3,592,675,867.60	38,965	46,485
R2037	On	02/05/2019	Bond Future	9.80	Put			47.97000	0.04797	0,000	11.17	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			1,033.81000	1.03381	884,310	11.19	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			39.54000	0.03954	0,000	11.19	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			899.30000	0.89930	731,470	11.16	0.00	0	0

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	02/05/2019	Bond Future	9.79	Put			57.87000	0.05787	0,000	11.16	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			965.87000	0.96587	807,940	11.17	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			740.81000	0.74081	897,330	12.58	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,755.40000	4.75540	4,176,960	12.53	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			769.32000	0.76932	930,990	12.53	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			4,812.42000	4.81242	4,231,320	12.55	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			755.00000	0.75500	914,010	12.55	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,869.49000	4.86949	4,285,900	12.58	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,737.91000	3.73791	3,299,570	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,557.30000	2.55730	2,874,520	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,651.68000	3.65168	3,219,030	11.83	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,619.36000	2.61936	2,942,270	11.83	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,694.68000	3.69468	3,259,180	11.84	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,588.17000	2.58817	2,908,230	11.84	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			3,365.44000	3.36544	2,820,810	12.30	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			4,846.27000	4.84627	5,072,090	12.30	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3,400.78000	3.40078	2,853,560	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			4,805.12000	4.80512	5,028,350	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			3,330.27000	3.33027	2,787,960	12.29	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			4,887.69000	4.88769	5,115,830	12.29	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												3,592,675,867.60	38,965	46,485
R2040	On	02/05/2019	Bond Future			9.78000	95.48585	9.77081	95.56246		11.49	1,219,831,733.75	12,775	0
R2040	On	01/08/2019	Bond Future			9.91734	92.16718	9.84071	92.79430		12.00	0.00	0	28,625
R2040	On	07/11/2019	Bond Future			9.98153	94.05541	9.90234	94.69560		12.04	0.00	0	0
R2040	On	06/02/2020	Bond Future			10.03813	91.38661	9.95644	92.03951		12.89	0.00	0	0
Total R2040 Future												1,219,831,733.75	12,775	28,625
R2040	On	02/05/2019	Bond Future	9.60	Put			1,453.84000	1.45384	1,518,950	11.24	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			11.50000	0.01150	0,000	11.24	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.15	Put			0.03000	0.00003	0,000	12.27	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.15	Call			3,079.24000	3.07924	3,002,600	12.27	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.65	Put			1,056.33000	1.05633	1,093,080	11.33	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			38.38000	0.03838	0,000	11.75	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			960.96000	0.96096	827,140	11.71	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.65	Call			39.86000	0.03986	0,000	11.33	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			0.01000	0.00001	0,000	12.39	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			3,473.04000	3.47304	3,396,420	12.39	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			57.21000	0.05721	0,000	11.71	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			1,032.83000	1.03283	909,210	11.73	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			47.01000	0.04701	0,000	11.73	0.00	0	0

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	02/05/2019	Bond Future	9.90	Call			1,106.15000	1.10615	991,160	11.75	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			886.82000	0.88682	1,022,890	13.17	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			5,067.33000	5.06733	4,574,040	13.19	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			870.55000	0.87055	1,004,380	13.19	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,127.83000	5.12783	4,632,330	13.22	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			854.72000	0.85472	986,340	13.22	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,007.15000	5.00715	4,516,100	13.17	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			3,911.58000	3.91158	3,451,010	12.08	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			2,883.03000	2.88303	3,062,650	12.08	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			3,958.65000	3.95865	3,494,690	12.09	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			2,850.30000	2.85030	3,026,530	12.09	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,005.93000	4.00593	3,538,350	12.10	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			2,817.90000	2.81790	2,990,510	12.10	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			5,174.69000	5.17469	5,306,230	12.63	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			3,498.47000	3.49847	2,980,790	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			5,264.65000	5.26465	5,399,870	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			3,536.27000	3.53627	3,016,900	12.62	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			5,219.67000	5.21967	5,353,200	12.62	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			3,573.95000	3.57395	3,052,590	12.63	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												1,219,831,733.75	12,775	28,625
R2044	On	02/05/2019	Bond Future			9.80000	92.58518	9.79078	92.66356		12.08	909,186,467.60	9,820	0
R2044	On	01/08/2019	Bond Future			9.93429	89.32829	9.85769	89.96787		12.61	0.00	0	38,202
R2044	On	07/11/2019	Bond Future			9.99570	91.15840	9.91662	91.81130		12.68	0.00	0	0
R2044	On	06/02/2020	Bond Future			10.04976	88.55815	9.96827	89.22398		13.61	0.00	0	0
Total R2044 Future												909,186,467.60	9,820	38,202
R2044	On	02/05/2019	Bond Future	9.91	Call			1,053.22000	1.05322	926,490	12.37	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			48.35000	0.04835	0,000	12.37	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			1,127.82000	1.12782	1,009,920	12.39	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			39.52000	0.03952	0,000	12.39	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			980.09000	0.98009	842,920	12.35	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			58.79000	0.05879	0,000	12.35	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Put			0.00000	0.00000	3,173,430	12.59	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			0.00000	0.00000	1,536,120	12.59	350,235.36	228	228
R2044	On	01/08/2019	Bond Future	10.27	Call			0.00000	0.00000	3,985,020	13.62	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,243.08000	5.24308	4,734,620	13.94	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			874.58000	0.87458	1,005,700	13.94	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,121.02000	5.12102	4,616,860	13.89	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			688.72000	0.68872	794,310	14.27	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			0.00000	0.00000	5,306,750	11.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/08/2019	Bond Future	9.39	Call			0.00000	0.00000	590,510	11.97	269,272.56	456	228
R2044	On	01/08/2019	Bond Future	9.86	Call			2,330.98000	2.33098	1,985,940	12.79	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,051.26000	6.05126	5,517,270	14.27	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			907.21000	0.90721	1,042,630	13.89	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			0.00000	0.00000	1,270,150	13.62	579,188.40	456	228
R2044	On	01/08/2019	Bond Future	10.39	Call			5,182.04000	5.18204	4,675,640	13.92	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			890.82000	0.89082	1,024,000	13.92	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			5,034.55000	5.03455	5,521,500	11.90	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			685.95000	0.68595	533,320	11.90	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,311.58000	2.31158	2,606,120	12.79	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			0.00000	0.00000	1,771,200	13.50	1,161,907.20	656	328
R2044	On	07/11/2019	Bond Future	9.19	Put			0.00000	0.00000	7,809,170	11.37	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			0.00000	0.00000	763,320	11.37	500,737.92	656	328
R2044	On	07/11/2019	Bond Future	9.74	Put			0.00000	0.00000	4,450,770	12.35	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,129.06000	4.12906	3,641,920	12.77	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			2,869.95000	2.86995	3,035,710	12.77	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,032.98000	4.03298	3,552,810	12.75	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			0.00000	0.00000	2,310,340	12.35	757,791.52	328	328
R2044	On	07/11/2019	Bond Future	10.05	Put			2,936.37000	2.93637	3,109,100	12.75	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Call			0.00000	0.00000	5,904,590	13.50	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Call			4,080.78000	4.08078	3,597,240	12.76	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,902.86000	2.90286	3,072,220	12.76	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			5,363.27000	5.36327	5,491,640	13.33	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			0.00000	0.00000	2,183,150	14.82	1,432,146.40	656	328
R2044	On	06/02/2020	Bond Future	9.77	Call			3,661.63000	3.66163	3,121,820	13.34	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			5,317.07000	5.31707	5,443,090	13.34	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			3,700.18000	3.70018	3,158,640	13.36	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			5,270.90000	5.27090	5,395,190	13.36	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			3,622.98000	3.62298	3,085,520	13.33	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			0.00000	0.00000	9,522,840	12.32	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			0.00000	0.00000	1,118,280	12.32	733,591.68	656	328
R2044	On	06/02/2020	Bond Future	9.74	Put			0.00000	0.00000	5,588,580	13.31	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			0.00000	0.00000	3,012,370	13.31	988,057.36	328	328
R2044	On	06/02/2020	Bond Future	10.78	Call			0.00000	0.00000	7,794,370	14.82	0.00	0	0
Total R2044 Option												6,772,928.40	4,420	2,952
Total For R2044												915,959,396.00	14,240	41,154
R2048	On	02/05/2019	Bond Future			9.75000	91.99641	9.73569	92.12243		12.48	2,785,927,284.03	30,283	0
R2048	On	01/08/2019	Bond Future			9.88153	93.04522	9.79464	93.79715		12.45	158,176,874.00	1,700	102,934
R2048	On	07/11/2019	Bond Future			9.94314	90.50953	9.85344	91.27704		13.14	0.00	0	48
R2048	On	06/02/2020	Bond Future			9.99793	92.28203	9.90550	93.06474		13.44	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 Future									2,944,104,158.03	31,983	102,982
R2048 On 02/05/2019 Bond Future	9.90	Call			1,446.65000	1.44665	1,302,770	12.76	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			17.86000	0.01786	0,000	12.76	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			1,528.58000	1.52858	1,388,450	12.78	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			14.11000	0.01411	0,000	12.78	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			1,365.42000	1.36542	1,216,940	12.74	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			22.46000	0.02246	0,000	12.74	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			5,413.90000	5.41390	4,816,280	13.62	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			870.22000	0.87022	1,024,530	13.62	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			5,477.37000	5.47737	4,877,170	13.64	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			854.16000	0.85416	1,005,890	13.64	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			5,541.01000	5.54101	4,938,260	13.66	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			838.39000	0.83839	987,570	13.66	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Call			4,294.93000	4.29493	3,829,670	13.51	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Put			2,878.85000	2.87885	3,181,100	13.51	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Call			4,345.54000	4.34554	3,877,450	13.53	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Put			2,845.69000	2.84569	3,145,110	13.53	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Call			4,244.79000	4.24479	3,782,370	13.49	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Put			2,912.63000	2.91263	3,217,720	13.49	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Put			5,495.64000	5.49564	5,583,330	13.12	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			3,807.45000	3.80745	3,116,190	13.09	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			5,591.48000	5.59148	5,682,930	13.09	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Call			3,847.43000	3.84743	3,154,600	13.11	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Put			5,543.22000	5.54322	5,633,100	13.11	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Call			3,887.95000	3.88795	3,192,930	13.12	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									2,944,104,158.03	31,983	102,982
R207 On 02/05/2019 Bond Future			6.27500	102.87892	6.27167	102.88116		0.17	262,341,246.00	2,550	0
R207 On 01/08/2019 Bond Future			5.60926	101.10783	5.60316	101.11050		0.15	158,132,646.12	1,564	4,891
R207 On 07/11/2019 Bond Future			2.46608	103.17884	2.44948	103.18183		0.04	0.00	0	0
Total R207 Future									420,473,892.12	4,114	4,891
R207 On 02/05/2019 Bond Future	7.62	Call			898.49000	0.89849	896,250	0.33	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			905.10000	0.90510	902,860	0.33	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			891.87000	0.89187	889,630	0.33	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			754.84000	0.75484	752,170	0.25	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			759.15000	0.75915	756,480	0.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			750.52000	0.75052	747,850	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			6.96000	0.00696	6,360	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			77.18000	0.07718	79,570	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			7.28000	0.00728	6,660	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			75.69000	0.07569	78,060	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			7.61000	0.00761	6,970	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			74.22000	0.07422	76,570	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												420,473,892.12	4,114	4,891
R208	On	02/05/2019	Bond Future			6.78000	100.62071	6.77941	100.62175		0.77	517,391,690.82	5,142	0
R208	On	01/08/2019	Bond Future			6.68464	102.44951	6.68372	102.45093		0.83	0.00	0	10,859
R208	On	07/11/2019	Bond Future			6.47438	101.14237	6.47306	101.14409		0.89	0.00	0	0
R208	On	06/02/2020	Bond Future			6.13702	103.12295	6.13527	103.12485		0.75	0.00	0	0
Total R208 Future												517,391,690.82	5,142	10,859
R208	On	02/05/2019	Bond Future	8.03	Put			0.00000	0.00000	0,000	1.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			2,180.59000	2.18059	2,179,550	1.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			0.00000	0.00000	0,000	1.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			2,146.48000	2.14648	2,145,440	1.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			0.00000	0.00000	0,000	1.09	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			2,163.54000	2.16354	2,162,500	1.09	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,226.48000	2.22648	2,224,950	1.45	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			0.36000	0.00036	0,250	1.45	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,241.40000	2.24140	2,239,880	1.45	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.33000	0.00033	0,230	1.45	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,256.33000	2.25633	2,254,820	1.45	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			0.31000	0.00031	0,220	1.45	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			126.04000	0.12604	120,400	1.04	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			582.56000	0.58256	575,120	1.03	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			130.48000	0.13048	124,760	1.03	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			593.42000	0.59342	586,030	1.03	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			128.35000	0.12835	122,680	1.03	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			604.09000	0.60409	596,730	1.04	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			297.66000	0.29766	257,820	0.73	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			303.38000	0.30338	265,440	0.73	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			303.44000	0.30344	263,940	0.73	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			298.30000	0.29830	260,700	0.73	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			291.58000	0.29158	251,760	0.72	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			308.17000	0.30817	270,250	0.72	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 Option									0.00	0	0
Total For R208									517,391,690.82	5,142	10,859
R209 On 02/05/2019 Bond Future			9.55500	73.17464	9.54569	73.23599		11.80	1,610,061,603.92	22,003	0
R209 On 01/08/2019 Bond Future			9.68130	74.07068	9.60474	74.56732		11.91	273,691,162.60	3,695	87,922
R209 On 07/11/2019 Bond Future			9.73987	72.43464	9.66082	72.94164		12.45	0.00	0	0
R209 On 06/02/2020 Bond Future			9.78951	73.85319	9.70809	74.37026		12.69	0.00	0	0
Total R209 Future									1,883,752,766.52	25,698	87,922
R209 On 02/05/2019 Bond Future	10.50	Call			5,912.91000	5.91291	5,851,560	13.90	0.00	0	0
R209 On 02/05/2019 Bond Future	10.50	Put			0.00000	0.00000	0,000	13.90	0.00	0	0
R209 On 02/05/2019 Bond Future	10.71	Call			7,118.06000	7.11806	7,056,710	13.90	0.00	0	0
R209 On 02/05/2019 Bond Future	10.71	Put			0.00000	0.00000	0,000	13.90	0.00	0	0
R209 On 02/05/2019 Bond Future	9.95	Put			0.01000	0.00001	0,000	12.71	0.00	0	0
R209 On 02/05/2019 Bond Future	9.95	Call			2,595.82000	2.59582	2,534,460	12.71	0.00	0	0
R209 On 02/05/2019 Bond Future	9.68	Call			905.12000	0.90512	816,380	12.11	0.00	0	0
R209 On 02/05/2019 Bond Future	9.68	Put			27.39000	0.02739	0,000	12.11	0.00	0	0
R209 On 02/05/2019 Bond Future	9.35	Put			1,311.72000	1.31172	1,368,490	11.56	0.00	0	0
R209 On 02/05/2019 Bond Future	9.35	Call			4.58000	0.00458	0,000	11.56	0.00	0	0
R209 On 02/05/2019 Bond Future	9.69	Call			964.60000	0.96460	881,110	12.13	0.00	0	0
R209 On 02/05/2019 Bond Future	9.69	Put			22.14000	0.02214	0,000	12.13	0.00	0	0
R209 On 02/05/2019 Bond Future	9.70	Call			1,024.88000	1.02488	945,750	12.14	0.00	0	0
R209 On 02/05/2019 Bond Future	9.70	Put			17.78000	0.01778	0,000	12.14	0.00	0	0
R209 On 01/08/2019 Bond Future	10.46	Call			5,659.92000	5.65992	5,222,570	13.87	0.00	0	0
R209 On 01/08/2019 Bond Future	10.46	Put			383.42000	0.38342	442,710	13.87	0.00	0	7,560
R209 On 01/08/2019 Bond Future	10.15	Call			4,112.69000	4.11269	3,717,910	13.15	0.00	0	0
R209 On 01/08/2019 Bond Future	10.15	Put			681.41000	0.68141	783,270	13.15	0.00	0	0
R209 On 01/08/2019 Bond Future	9.30	Put			2,966.22000	2.96622	3,289,300	11.63	0.00	0	0
R209 On 01/08/2019 Bond Future	10.17	Put			656.76000	0.65676	755,250	13.20	0.00	0	0
R209 On 01/08/2019 Bond Future	9.30	Call			939.21000	0.93921	765,650	11.63	0.00	0	7,560
R209 On 01/08/2019 Bond Future	9.80	Put			1,284.61000	1.28461	1,462,660	12.38	0.00	0	0
R209 On 01/08/2019 Bond Future	9.80	Call			2,541.49000	2.54149	2,222,900	12.38	0.00	0	7,560
R209 On 01/08/2019 Bond Future	10.16	Call			4,160.94000	4.16094	3,764,460	13.17	0.00	0	0
R209 On 01/08/2019 Bond Future	10.16	Put			668.98000	0.66898	769,140	13.17	0.00	0	0
R209 On 01/08/2019 Bond Future	10.17	Call			4,209.33000	4.20933	3,811,180	13.20	0.00	0	0
R209 On 07/11/2019 Bond Future	9.80	Call			3,162.07000	3.16207	2,790,840	12.52	0.00	0	0
R209 On 07/11/2019 Bond Future	9.80	Put			2,272.86000	2.27286	2,408,630	12.52	0.00	0	0
R209 On 07/11/2019 Bond Future	9.81	Call			3,199.89000	3.19989	2,825,840	12.53	0.00	0	0
R209 On 07/11/2019 Bond Future	9.81	Put			2,247.41000	2.24741	2,380,360	12.53	0.00	0	0
R209 On 07/11/2019 Bond Future	9.82	Call			3,237.69000	3.23769	2,860,830	12.55	0.00	0	0
R209 On 07/11/2019 Bond Future	9.82	Put			2,222.02000	2.22202	2,352,160	12.55	0.00	0	0
R209 On 06/02/2020 Bond Future	9.50	Call			2,793.14000	2.79314	2,391,510	12.40	0.00	0	0

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	9.50	Put			4,139.38000	4.13938	4,254,820	12.40	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,823.04000	2.82304	2,420,110	12.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			4,103.76000	4.10376	4,217,900	12.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,853.10000	2.85310	2,448,880	12.42	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			4,068.39000	4.06839	4,181,240	12.42	0.00	0	0
Total R209 Option												0.00	0	22,680
Total For R209												1,883,752,766.52	25,698	110,602
R210	On	02/05/2019	Bond Future			189.09949	189.09949	189.07114	189.07114			304,639,278.39	1,611	0
R210	On	01/08/2019	Bond Future			192.58362	192.58362	192.55538	192.55538			0.00	0	3,142
R210	On	07/11/2019	Bond Future			193.97782	193.97782	193.94956	193.94956			0.00	0	0
R210	On	06/02/2020	Bond Future			197.82000	197.82000	197.79155	197.79155			0.00	0	0
Total R210 Future												304,639,278.39	1,611	3,142
Total For R210												304,639,278.39	1,611	3,142
R212	On	02/05/2019	Bond Future			158.51860	158.51860	158.49681	158.49681			590,006,229.20	3,722	0
R212	On	01/08/2019	Bond Future			159.41979	159.41979	159.22992	159.22992			188,115,352.20	1,180	6,690
R212	On	07/11/2019	Bond Future			162.72584	162.72584	162.53246	162.53246			0.00	0	0
R212	On	06/02/2020	Bond Future			163.70946	163.70946	163.51250	163.51250			0.00	0	0
Total R212 Future												778,121,581.40	4,902	6,690
Total For R212												778,121,581.40	4,902	6,690
R213	On	02/05/2019	Bond Future			9.25500	85.27610	9.24072	85.36631		9.33	1,230,875,227.40	14,434	0
R213	On	01/08/2019	Bond Future			9.37798	86.44152	9.30106	86.91823		9.48	0.00	0	17,140
R213	On	07/11/2019	Bond Future			9.44036	84.65878	9.36049	85.14548		9.84	0.00	0	0
R213	On	06/02/2020	Bond Future			9.49517	86.31657	9.41240	86.81292		9.95	0.00	0	0
Total R213 Future												1,230,875,227.40	14,434	17,140
R213	On	02/05/2019	Bond Future	9.50	Call			1,618.65000	1.61865	1,527,720	9.66	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			0.72000	0.00072	0,000	9.66	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			1,495.97000	1.49597	1,404,410	9.63	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			1.35000	0.00135	0,000	9.63	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Call			1,557.30000	1.55730	1,466,100	9.65	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			0.99000	0.00099	0,000	9.65	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			4,543.75000	4.54375	4,139,300	10.58	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			458.74000	0.45874	531,000	10.58	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			4,592.88000	4.59288	4,187,080	10.60	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			449.72000	0.44972	520,630	10.60	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			4,642.23000	4.64223	4,234,990	10.62	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			440.98000	0.44098	510,450	10.62	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			1,876.30000	1.87630	2,057,220	10.27	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,302.90000	3.30290	2,995,370	10.29	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			1,854.66000	1.85466	2,033,830	10.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/11/2019	Bond Future	9.58	Call			3,227.01000	3.22701	2,922,990	10.26	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			1,898.42000	1.89842	2,081,100	10.26	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,264.75000	3.26475	2,958,970	10.27	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			2,625.83000	2.62583	2,289,990	9.69	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			3,550.07000	3.55007	3,710,580	9.69	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,656.11000	2.65611	2,317,940	9.70	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			3,519.29000	3.51929	3,677,470	9.70	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,686.57000	2.68657	2,346,360	9.71	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			3,488.75000	3.48875	3,644,890	9.71	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												1,230,875,227.40	14,434	17,140
R214	On	02/05/2019	Bond Future			9.76000	71.95915	9.75070	72.02281		12.82	436,720,081.35	6,069	0
R214	On	01/08/2019	Bond Future			9.88690	72.81654	9.81038	73.33217		12.81	0.00	0	10,672
R214	On	07/11/2019	Bond Future			9.94898	71.00857	9.87003	71.53496		13.45	0.00	0	0
R214	On	06/02/2020	Bond Future			10.00420	72.39916	9.92291	72.93590		13.72	0.00	0	0
Total R214 Future												436,720,081.35	6,069	10,672
R214	On	02/05/2019	Bond Future	9.86	Call			793.13000	0.79313	678,860	13.03	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			50.61000	0.05061	0,000	13.03	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			851.70000	0.85170	746,170	13.05	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			41.87000	0.04187	0,000	13.05	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			735.89000	0.73589	611,440	13.01	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			60.79000	0.06079	0,000	13.01	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,149.28000	4.14928	3,745,090	13.99	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			762.81000	0.76281	874,250	13.99	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,198.50000	4.19850	3,792,510	14.02	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			749.43000	0.74943	859,070	14.02	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,100.32000	4.10032	3,697,960	13.97	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			776.54000	0.77654	889,810	13.97	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,323.99000	3.32399	3,013,900	13.82	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,395.04000	2.39504	2,611,340	13.82	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,362.88000	3.36288	3,050,870	13.84	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,368.31000	2.36831	2,582,690	13.84	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,285.28000	3.28528	2,977,120	13.80	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,422.04000	2.42204	2,640,270	13.80	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			3,057.57000	3.05757	2,560,890	13.39	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			4,426.32000	4.42632	4,466,380	13.39	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			3,088.73000	3.08873	2,591,160	13.40	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			4,389.04000	4.38904	4,428,210	13.40	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			3,026.31000	3.02631	2,531,050	13.38	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			4,463.60000	4.46360	4,505,080	13.38	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R214 Option										0.00	0	0
Total For R214										436,720,081.35	6,069	10,672
Total for Bond										36,564,918,043.97	361,621	833,511
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
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

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

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

Contract 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/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/05/2019 GOVI			655.41700	655.41700	655.88300	655.88300				511,225,260.00	78	0
GOVI On 01/08/2019 GOVI			664.19300	664.19300	667.80900	667.80900				0.00	0	444
GOVI On 07/11/2019 GOVI			677.79400	677.79400	681.48700	681.48700				0.00	0	0
GOVI On 06/02/2020 GOVI			691.06100	691.06100	694.82900	694.82900				0.00	0	0
Total GOVI Future										511,225,260.00	78	444
GOVI On 02/05/2019 GOVI	647.86	Call			80,230.00000	8.02300	75,570,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			80,130.00000	8.01300	75,470,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			80,030.00000	8.00300	75,370,000			0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Call			291,290.00000	29.12900	255,130,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.68	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Call			291,190.00000	29.11900	255,030,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.69	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Call			291,390.00000	29.13900	255,230,000			0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	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	07/11/2019	GOVI	672.91	Call			85,770.00000	8.57700	48,840,000		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			85,670.00000	8.56700	48,740,000		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			85,870.00000	8.58700	48,940,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Put			83,110.00000	8.31100	120,790,000		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			83,210.00000	8.32100	120,890,000		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			83,010.00000	8.30100	120,690,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												511,225,260.00	78	444
Total for GOVI												511,225,260.00	78	444
AL37	On	02/05/2019	Index Future			632.62600	632.62600	632.69900	632.69900			0.00	0	0
AL37	On	01/08/2019	Index Future			643.35000	643.35000	644.20400	644.20400			0.00	0	0
AL37	On	07/11/2019	Index Future			656.52400	656.52400	657.39800	657.39800			0.00	0	0
AL37	On	06/02/2020	Index Future			669.37500	669.37500	670.26800	670.26800			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/05/2019	Index Future			733.36900	733.36900	733.69900	733.69900			0.00	0	0
AL7T	On	01/08/2019	Index Future			744.10400	744.10400	747.04000	747.04000			0.00	0	0
AL7T	On	07/11/2019	Index Future			759.34100	759.34100	762.34100	762.34100			0.00	0	0
AL7T	On	06/02/2020	Index Future			774.20500	774.20500	777.26600	777.26600			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/05/2019	Index Future			662.02300	662.02300	662.47400	662.47400			13,240,460.00	2	0
ALBI	On	01/08/2019	Index Future			671.04100	671.04100	674.51900	674.51900			0.00	0	975
ALBI	On	07/11/2019	Index Future			684.78100	684.78100	688.33500	688.33500			0.00	0	0
ALBI	On	06/02/2020	Index Future			698.18600	698.18600	701.81100	701.81100			0.00	0	0
Total ALBI Future												13,240,460.00	2	975
Total For ALBI												13,240,460.00	2	975
IGOV	On	02/05/2019	Index Future			261.82400	261.82400	261.73300	261.73300			47,128,320.00	18	0
IGOV	On	01/08/2019	Index Future			266.86300	266.86300	266.55800	266.55800			0.00	0	815
IGOV	On	07/11/2019	Index Future			272.39600	272.39600	272.08600	272.08600			0.00	0	219
IGOV	On	06/02/2020	Index Future			277.79100	277.79100	277.47500	277.47500			0.00	0	0
Total IGOV Future												47,128,320.00	18	1,034
Total For IGOV												47,128,320.00	18	1,034

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Index									60,368,780.00	20	2,009
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.42000	96.42000	96.38000	96.38000			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 :									37,136,512,083.97	361,719	836,015
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.87326			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			8.58000	102.15494	8.58000	102.13149			1,773,355,584,000.00	206,684,800	51,671,200
Total AA07 SPOT									1,773,355,584,000.00	206,684,800	51,671,200
Total For AA07									1,773,355,584,000.00	206,684,800	51,671,200
AB01/R On 24/11/2020 Spot Bond			10.00000	105.73400	10.00000	105.70600			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	105.04688	10.84000	105.01626			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB018L On 04/09/2020 Spot Bond			11.37000	101.93499	11.37000	101.90436				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	102.04742	11.81000	102.01560				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	29.85908	100.00000	29.79335				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	27.69888	100.00000	27.63690				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100				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			4.56000	4.56000	4.56000	281.81590				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.92775				0.00	750,000,000	1,375,000,000
Total ABFN08 SPOT										0.00	750,000,000	1,375,000,000
Total For ABFN08										0.00	750,000,000	1,375,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.32923				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.20425				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	100.35643				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.27668				0.00	0	1,000,000,000
Total ABFN14 SPOT										0.00	0	1,000,000,000
Total For ABFN14										0.00	0	1,000,000,000
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.41042				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.04762			0.00	500,000,000	350,000,000
Total ABFN16 SPOT									0.00	500,000,000	350,000,000
Total For ABFN16									0.00	500,000,000	350,000,000
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.81598			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.75684			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.93269			0.00	0	0
Total ABFN20 SPOT									0.00	0	0
Total For ABFN20									0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.87504			0.00	0	2,500,000,000
Total ABFN21 SPOT									0.00	0	2,500,000,000
Total For ABFN21									0.00	0	2,500,000,000
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.69409			0.00	0	50,000,000
Total ABFN22 SPOT									0.00	0	50,000,000
Total For ABFN22									0.00	0	50,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.14634			0.00	0	0
Total ABFN23 SPOT									0.00	0	0
Total For ABFN23									0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.67227			0.00	0	0
Total ABFN24 SPOT									0.00	0	0
Total For ABFN24									0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.46192			0.00	0	0
Total ABFN25 SPOT									0.00	0	0
Total For ABFN25									0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.46024			0.00	0	880,000,000
Total ABFN26 SPOT									0.00	0	880,000,000
Total For ABFN26									0.00	0	880,000,000
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.52211			0.00	0	0
Total ABFN27 SPOT									0.00	0	0
Total For ABFN27									0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.56779			0.00	0	0
Total ABFN28 SPOT									0.00	0	0
Total For ABFN28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN2! On 29/08/2025 Spot Bond					0.00000	102.07609			0.00	0	0
Total ABFN29 SPOT									0.00	0	0
Total For ABFN29									0.00	0	0
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.94121			0.00	0	0
Total ABFN30 SPOT									0.00	0	0
Total For ABFN30									0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.80729			0.00	0	0
Total ABFN31 SPOT									0.00	0	0
Total For ABFN31									0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	99.80122			0.00	0	0
Total ABFN32 SPOT									0.00	0	0
Total For ABFN32									0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	99.79995			0.00	0	0
Total ABFN33 SPOT									0.00	0	0
Total For ABFN33									0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	99.34513			0.00	0	0
Total ABFN34 SPOT									0.00	0	0
Total For ABFN34									0.00	0	0
ABFN3! On 07/02/2024 Spot Bond					0.00000	99.97793			0.00	0	0
Total ABFN35 SPOT									0.00	0	0
Total For ABFN35									0.00	0	0
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.17954			0.00	0	0
Total ABFN36 SPOT									0.00	0	0
Total For ABFN36									0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	99.97683			0.00	0	0
Total ABFN37 SPOT									0.00	0	0
Total For ABFN37									0.00	0	0
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.29753			0.00	0	0
Total ABFN38 SPOT									0.00	0	0
Total For ABFN38									0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.06943			0.00	320,000,000	80,000,000
Total ABK10 SPOT									0.00	320,000,000	80,000,000
Total For ABK10									0.00	320,000,000	80,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	102.07569			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK12 On 20/05/2022 Spot Bond					0.00000	99.78610				0.00	160,000,000	70,000,000
Total ABK12 SPOT										0.00	160,000,000	70,000,000
Total For ABK12										0.00	160,000,000	70,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	101.64533				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	101.58626				0.00	40,000,000	10,000,000
Total ABK7 SPOT										0.00	40,000,000	10,000,000
Total For ABK7										0.00	40,000,000	10,000,000
ABK8 On 03/06/2021 Spot Bond					0.00000	101.02813				0.00	40,000,000	10,000,000
Total ABK8 SPOT										0.00	40,000,000	10,000,000
Total For ABK8										0.00	40,000,000	10,000,000
ABK9 On 18/11/2019 Spot Bond					0.00000	101.92582				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.69500	5.69500	5.69500	146.99599				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	53.23252	100.00000	53.09996				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			6.24500	6.24500	6.24500	127.79191				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	19.62392	100.00000	19.57528				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			8.44000	8.44000	8.44000	119.84993				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.72652	100.00000	9.70253				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	92.65840				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05 On 18/04/2021 Spot Bond			3.87000	197.76674	3.87000	197.69354			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	129.04277			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			3.98000	3.98000	3.98000	174.15225			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.61500	3.61500	3.61500	223.89554			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.31500	9.31500	9.31500	96.45749			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.94500	9.94500	9.94500	106.81749			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			7.95500	7.95500	7.95500	98.56522			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			10.49000	10.49000	10.49000	103.94925			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			7.98000	103.24852	7.98000	103.22645			0.00	0	629,000,000
Total ABS11 SPOT									0.00	0	629,000,000
Total For ABS11									0.00	0	629,000,000
ABS12 On 14/05/2020 Spot Bond			7.72500	101.30185	7.72500	101.28064		62,016,300,000.00		8,028,000	2,007,000
Total ABS12 SPOT								62,016,300,000.00		8,028,000	2,007,000
Total For ABS12								62,016,300,000.00		8,028,000	2,007,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	99.88222	9.20000	99.85741		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			8.66000	102.46393	8.66000	102.43994		0.00		0	0
Total ABS13 SPOT								0.00		0	0
Total For ABS13								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14 On 11/11/2020 Spot Bond			7.79000	102.01319	7.79000	101.99166			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			8.51500	103.62033	8.51500	103.59646			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.23000	105.49558	9.23000	105.46929			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.40000	107.01172	9.40000	106.98457			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			8.67500	105.28069	8.67500	105.25641			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.75500	103.97564	7.75500	103.95391		1,848,590,370,000.00		238,374,000	269,593,500
Total ABS6 SPOT								1,848,590,370,000.00		238,374,000	269,593,500
Total For ABS6								1,848,590,370,000.00		238,374,000	269,593,500
ABS7 On 11/09/2026 Spot Bond			9.37500	98.33746	9.37500	98.31298			0.00	0	3,560,000,000
Total ABS7 SPOT									0.00	0	3,560,000,000
Total For ABS7									0.00	0	3,560,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.21390	100.00000	10.19142			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			3.41000	3.41000	3.41000	294.97849			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.94500	156.47122	2.94500	156.41704			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	90.74467			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	89.82376			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.87500	7.87500	7.87500	102.54932			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	237.09188			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	237.09858			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.21042			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			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					0.00000	101.21426			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.51000	8.51000	8.51000	103.81084			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.21064			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL175 On 20/06/2019 Spot Bond					0.00000	101.14699				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.33306				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.20406				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.75930				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.23574				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.23966				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.23966				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.26130				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.26130				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					0.00000	161.02970				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	164.00742				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.59705				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL217 On 20/12/2023 Spot Bond					0.00000	101.19900				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	99.83107				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.25342				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.19389				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.17481				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.93604				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.27020				0.00	0	26,000,000
Total AECI02 SPOT										0.00	0	26,000,000
Total For AECI02										0.00	0	26,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	101.76412				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.77421				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.76837				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	100.68468				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	102.56745				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.43750				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.13239				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.17896				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.43030				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.42788				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.45448				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.48105				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.56777				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.59420				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	102.37478				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.80252				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			9.91500	101.83262	9.91500	101.80540				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF5B On 21/08/2023 Spot Bond					0.00000	101.86309			0.00	0	0
Total AHF5B1 SPOT									0.00	0	0
Total For AHF5B1									0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	101.94383			0.00	0	0
Total AHF5C1 SPOT									0.00	0	0
Total For AHF5C1									0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	102.50858			0.00	0	0
Total AHF5D1 SPOT									0.00	0	0
Total For AHF5D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.29000	108.02305	9.29000	107.99625			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.00500	105.03045	9.00500	105.00490		65,390,708,000.00	7,261,600	1,815,400	
Total AIR04 SPOT								65,390,708,000.00	7,261,600	1,815,400	
Total For AIR04								65,390,708,000.00	7,261,600	1,815,400	
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			10.80000	99.28490	10.80000	99.25606		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			3.98000	178.63609	3.98000	178.56945		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.43035			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.33870			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.74199			0.00	360,000,000	180,000,000
Total APF05 SPOT									0.00	360,000,000	180,000,000
Total For APF05									0.00	360,000,000	180,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	102.41159			0.00	220,000,000	236,000,000
Total APF06 SPOT									0.00	220,000,000	236,000,000
Total For APF06									0.00	220,000,000	236,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.07040			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.29686			0.00	0	43,000,000
Total APF08 SPOT									0.00	0	43,000,000
Total For APF08									0.00	0	43,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	100.30442			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			3.86500	242.62020	3.86500	242.53030				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02L On 20/06/2019 Spot Bond					0.00000	101.25896				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03L On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03L On 10/11/2019 Spot Bond					0.00000	99.89974				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN03: On 07/12/2033 Spot Bond			3.88000	217.45900	3.88000	217.37834			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.33514			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.17730			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.03269			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	99.97675			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.35127			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.15947			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.20886			0.00	21,200,000	43,200,000
Total ASN083 SPOT									0.00	21,200,000	43,200,000
Total For ASN083									0.00	21,200,000	43,200,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.75731			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	128.20973			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	100.32822				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	99.90509				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	86.96329				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					0.00000	101.60335				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	101.51103				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	101.51496				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	101.50228				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.67500	153.53943	3.67500	153.48322				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14: On 20/06/2020 Spot Bond					0.00000	102.69342				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	82.77925				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.00009				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.72000	153.36089	3.72000	153.30457				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	122.42532				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.63767				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.57000	166.44350	4.57000	166.37876				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16(On 08/08/2021 Spot Bond					0.00000	99.92707				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16 On 19/08/2021 Spot Bond					0.00000	101.91316				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16 On 20/06/2021 Spot Bond					0.00000	102.10261				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17 On 02/12/2019 Spot Bond					0.00000	101.53487				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18 On 20/06/2022 Spot Bond					0.00000	101.32744				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19 On 12/06/2020 Spot Bond					0.00000	101.33366				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					0.00000	100.90691				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN19: On 31/01/2038 Spot Bond			4.26000	105.43240	4.26000	105.39216			0.00	0	0
Total ASN195 SPOT									0.00	0	0
Total For ASN195									0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.13415			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.14459			0.00	0	73,000,000
Total ASN203 SPOT									0.00	0	73,000,000
Total For ASN203									0.00	0	73,000,000
ASN20: On 20/06/2022 Spot Bond					0.00000	101.21685			0.00	0	60,000,000
Total ASN204 SPOT									0.00	0	60,000,000
Total For ASN204									0.00	0	60,000,000
ASN20: On 24/08/2021 Spot Bond					0.00000	102.03958			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	102.22028			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.60476			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.66143			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.59483			0.00	0	0
Total ASN232 SPOT									0.00	0	0
Total For ASN232									0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	101.60707			0.00	0	0
Total ASN243 SPOT									0.00	0	0
Total For ASN243									0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.59508			0.00	0	0
Total ASN255 SPOT									0.00	0	0
Total For ASN255									0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	101.32490			0.00	0	0
Total ASN264 SPOT									0.00	0	0
Total For ASN264									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN27 On 20/06/2023 Spot Bond					0.00000	101.14051				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27 On 08/08/2019 Spot Bond					0.00000	99.93758				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27 On 15/08/2023 Spot Bond					0.00000	99.78672				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27 On 20/08/2048 Spot Bond					0.00000	101.91248				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28 On 21/08/2023 Spot Bond					0.00000	101.85905				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28 On 13/09/2025 Spot Bond					0.00000	101.39527				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29 On 26/09/2023 Spot Bond					0.00000	101.06126				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30 On 20/12/2023 Spot Bond					0.00000	101.19137				0.00	0	86,000,000
Total ASN300 SPOT										0.00	0	86,000,000
Total For ASN300										0.00	0	86,000,000
ASN31 On 20/12/2023 Spot Bond					0.00000	101.40102				0.00	0	93,000,000
Total ASN310 SPOT										0.00	0	93,000,000
Total For ASN310										0.00	0	93,000,000
ASN31 On 17/01/2020 Spot Bond					0.00000	105.93802				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31 On 20/01/2021 Spot Bond					0.00000	101.36078				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31 On 30/04/2020 Spot Bond					0.00000	100.03415				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN317 On 30/03/2020 Spot Bond					0.00000	100.86632				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN318 On 31/03/2029 Spot Bond			3.84500	3.84500	3.84500	94.72645				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN319 On 28/02/2033 Spot Bond			3.96500	3.96500	3.96500	93.98473				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	100.84017				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN328 On 20/06/2024 Spot Bond					0.00000	100.54601				0.00	0	26,000,000
Total ASN328 SPOT										0.00	0	26,000,000
Total For ASN328										0.00	0	26,000,000
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.24884				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.20000	105.98274	8.20000	105.95935				0.00	0	1,021,000,000
Total BAW19 SPOT										0.00	0	1,021,000,000
Total For BAW19										0.00	0	1,021,000,000
BAW21 On 24/03/2022 Spot Bond			8.23000	103.77694	8.23000	103.75420				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.07983	9.30000	101.05487				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.57833				0.00	0	20,000,000
Total BAW22 SPOT										0.00	0	20,000,000
Total For BAW22										0.00	0	20,000,000
BAW24 On 30/09/2019 Spot Bond					0.00000	101.42338				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW25 On 08/05/2020 Spot Bond					0.00000	100.60123				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.75051				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.79816				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.45815				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.46759				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.01775				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.78413				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			11.58000	11.58000	11.58000	105.14019				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.17569				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.10964				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.19328				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.11905				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.10677				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.10974				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.40500	11.40500	11.40500	100.36362				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.04853				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.14409				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.04853				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			12.00000	12.00000	12.00000	101.97284				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.03407				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.40112				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	105.27452				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB1 On 30/06/2020 Spot Bond					0.00000	101.44812				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.26036				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.28298				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.28298				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.28298				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
BC124 On 30/05/2019 Spot Bond					0.00000	101.42392				0.00	0	0
Total BC124 SPOT										0.00	0	0
Total For BC124										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.57460				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	99.93636				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	99.93456				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.37369				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.96311				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			8.94500	8.94500	8.94500	95.38261				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.53397	100.00000	8.51509				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	99.99966				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	103.01782				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			8.53500	106.22571	8.53500	106.20120				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	101.62598				0.00	120,000,000	60,000,000
Total BGL03 SPOT										0.00	120,000,000	60,000,000
Total For BGL03										0.00	120,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL04 On 05/02/2020 Spot Bond			8.27500	103.76423	8.27500	103.74099			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.08000	103.50355	10.08000	103.47589			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.89697			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.57500	105.43793	10.57500	105.40841			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.85966			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			9.78000	103.24992	9.78000	103.22314			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	99.99994			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			10.56000	103.35180	10.56000	103.32290			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	106.99378			0.00	0	43,000,000
Total BGL12 SPOT									0.00	0	43,000,000
Total For BGL12									0.00	0	43,000,000
BGL13 On 20/08/2021 Spot Bond			9.21000	107.55115	9.21000	107.52440			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.28217			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.01525			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL16 On 25/05/2022 Spot Bond					0.00000	102.11524			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	102.58182			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.23454			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.63261			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.09521			0.00	140,000,000	1,020,000,000
Total BGT01 SPOT									0.00	140,000,000	1,020,000,000
Total For BGT01									0.00	140,000,000	1,020,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.91094			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.46500	103.28679	7.46500	103.26590		1,791,600,000,000.00	240,000,000	2,616,000,000	
Total BID06 SPOT								1,791,600,000,000.00	240,000,000	2,616,000,000	
Total For BID06								1,791,600,000,000.00	240,000,000	2,616,000,000	
BID07 On 30/06/2020 Spot Bond					0.00000	101.28126			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.86437			0.00	0	20,000,000
Total BID08 SPOT									0.00	0	20,000,000
Total For BID08									0.00	0	20,000,000
BID09 On 15/11/2021 Spot Bond					0.00000	99.93982			0.00	0	0
Total BID09 SPOT									0.00	0	0
Total For BID09									0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	99.80001			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			8.74500	102.93045	8.74500	102.90612			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.04462				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.63670				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.92071				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.09153				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.67319				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.04889				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	100.28863				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.30115				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2019 Spot Bond					0.00000	100.60059				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.86171				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1 On 23/07/2019 Spot Bond					0.00000	100.27354				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BPPF1 On 22/03/2020 Spot Bond					0.00000	101.00624				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BS2A1L 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
BS2A2L 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
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.02513			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.01410			0.00	0	0
Total BWZ21B SPOT									0.00	0	0
Total For BWZ21B									0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	100.12993			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.90182			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.95051				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.38000	102.68016	9.38000	102.65449				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	103.65278				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			8.30000	100.21035	8.30000	100.18820				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.09974				0.00	12,000,000,000	6,000,000,000
Total CBL24 SPOT										0.00	12,000,000,000	6,000,000,000
Total For CBL24										0.00	12,000,000,000	6,000,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.18000	103.47992	9.18000	103.45468				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.86025				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.76827				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL29 On 30/04/2024 Spot Bond					0.00000	100.14072			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			9.91500	113.45317	9.91500	113.42301			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			9.76000	111.95124	9.76000	111.92194			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.89000	107.12469	9.89000	107.09659		2,080,737,320,000.00		210,388,000	52,597,000
Total CCT03 SPOT								2,080,737,320,000.00		210,388,000	52,597,000
Total For CCT03								2,080,737,320,000.00		210,388,000	52,597,000
CCT04 On 17/07/2027 Spot Bond			9.98000	9.98000	9.98000	103.57505			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	106.15920	10.00000	106.13150			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.08605			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	101.56616			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.37256			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.43741			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.86106			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.39466			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR33 On 22/09/2020 Spot Bond					0.00000	101.36505				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	99.79524				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.28024				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.08984				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	99.91289				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	100.94672				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.46431			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	149.21755	3.14000	149.09084			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.64500	3.64500	3.64500	146.77708			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	99.79396			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.59500	96.78691	10.59500	96.75931			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			11.11500	98.05578	11.11500	98.02695				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.32754				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	99.79827				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	101.32490				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	101.41371				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.57808				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			9.77500	104.29888	9.77500	104.27183				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	99.99933				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			11.91500	105.50793	11.91500	105.47476				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	99.99924				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.26292				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	109.64185				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN376 On 20/03/2021 Spot Bond			8.58000	103.47103	8.58000	103.44741				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	100.97193				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.75988	10.98000	99.73090				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.40652	11.00000	101.37701				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	101.31188				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.70500	102.82560	11.70500	102.79382				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.42368				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.18485				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.27742				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	101.25507				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	102.35876				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.19135				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN396 On 20/03/2020 Spot Bond					0.00000	101.48792				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.79954				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	99.80517				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	99.80625				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.19123				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	100.92439				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.19759				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					0.00000	102.14554				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					0.00000	102.81153				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					0.00000	101.70139				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.14739				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.21888				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN414 On 20/09/2020 Spot Bond					0.00000	101.36273			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.56020			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.21863			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN417 On 20/12/2020 Spot Bond					0.00000	101.42621			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	104.82740			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	100.34219			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	112.85313			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	115.83546			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	102.86840			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	113.19431			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	101.69220			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43(On 20/12/2020 Spot Bond					0.00000	140.42600				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	141.35000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	101.30564				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	101.24848				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond					0.00000	100.07393				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	142.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	102.32208				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			8.48000	110.41158	8.48000	110.38625				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			3.94500	152.47201	3.94500	152.41508				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45: On 31/01/2025 Spot Bond			5.99000	114.68864	5.99000	114.63950				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45: On 31/01/2025 Spot Bond			6.23000	113.26333	6.23000	113.21408				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45: On 20/12/2021 Spot Bond					0.00000	101.46699				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45: On 17/11/2021 Spot Bond					0.00000	101.99000				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45: On 29/11/2021 Spot Bond					0.00000	102.54391				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46: On 29/11/2021 Spot Bond					0.00000	101.73191				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46: On 15/02/2022 Spot Bond					0.00000	102.79938				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46: On 16/02/2022 Spot Bond			9.75000	105.50897	9.75000	105.48122				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46: On 13/03/2022 Spot Bond			9.52500	102.75141	9.52500	102.72543				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46: On 14/03/2020 Spot Bond					0.00000	101.29250				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46: On 27/03/2020 Spot Bond					0.00000	100.96024				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46: On 28/03/2020 Spot Bond					0.00000	100.96768				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN466 On 28/03/2022 Spot Bond					0.00000	102.14710				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	101.83251				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	102.13676				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	102.05620				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	101.31830				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	24.75303	100.00000	24.69764				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 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
CLN481 On 07/06/2022 Spot Bond					0.00000	102.04806				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.06813				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	103.84398				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.53265				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			8.68000	106.34333	8.68000	106.31851				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN486 On 20/06/2022 Spot Bond					0.00000	101.77269				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.20500	106.15714	12.20500	106.27346				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.00500	102.87571	9.00500	102.85068				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	101.25797				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	102.14267				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 07/06/2022 Spot Bond					0.00000	102.93955				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond					0.00000	100.94948				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	101.31728				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/06/2022 Spot Bond			11.18000	112.61921	11.18000	106.71776				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	101.63151				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			9.60500	103.62848	9.60500	103.60206				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	103.20072				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN498 On 08/06/2022 Spot Bond					0.00000	104.18061				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	101.90858				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.63978				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	100.65562				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.67904				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	101.35912				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	100.67904				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.29199				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	101.33118				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	101.95370				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.64543				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	96.98025				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN512 On 07/06/2022 Spot Bond					0.00000	101.91802				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	100.94522	9.96000	101.38295				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	100.12563	10.01000	100.16025				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.86717				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	102.24002	9.60000	103.81478				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.38583				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.17695				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.68799				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	99.83361				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.45253	9.20000	101.42774				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.29363				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	100.25354				0.00	0	30,000,000
Total CLN526 SPOT										0.00	0	30,000,000
Total For CLN526										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN527 On 21/02/2024 Spot Bond					0.00000	105.56862				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	103.03956				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	104.14014				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	101.33071				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	101.38583				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.94732				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	101.25500				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	100.46889				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.17000	10.17000	10.17000	103.87013				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	98.35337				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	100.27483				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	99.74800				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 20/12/2023 Spot Bond					0.00000	101.56588				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	100.53835				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	111.20700				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	101.70411				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	102.41388				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	100.53072				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54 On 21/08/2026 Spot Bond			9.64000	104.00541	9.64000	103.97837				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54 On 29/03/2025 Spot Bond			9.69000	102.72383	9.69000	102.69742				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54 On 12/11/2025 Spot Bond			9.78000	101.64298	9.78000	101.61227				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54 On 07/12/2025 Spot Bond			4.02000	4.02000	4.02000	103.32655				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	241.18982				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN55(On 07/12/2025 Spot Bond			4.02000	4.02000	4.02000	103.32570				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	105.94000				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN55 On 20/12/2023 Spot Bond					0.00000	115.17000				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55 On 20/12/2020 Spot Bond					0.00000	101.40718				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55 On 15/11/2023 Spot Bond					0.00000	99.77673				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55 On 12/11/2023 Spot Bond					0.00000	99.83445				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55 On 24/11/2024 Spot Bond					0.00000	101.79134				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55 On 17/01/2024 Spot Bond					0.00000	100.57646				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN56 On 20/12/2023 Spot Bond			100.00000		0.00000	107.64700				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56 On 11/02/2026 Spot Bond					0.00000	99.82980				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN562 On 12/11/2025 Spot Bond			10.16000	99.68331	10.16000	99.83588			0.00	0	0
Total CLN562 SPOT									0.00	0	0
Total For CLN562									0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.64000	100.63270	9.64000	102.11233			0.00	0	0
Total CLN563 SPOT									0.00	0	0
Total For CLN563									0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	99.92804			0.00	0	0
Total CLN564 SPOT									0.00	0	0
Total For CLN564									0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	101.65338			0.00	0	0
Total CLN565 SPOT									0.00	0	0
Total For CLN565									0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	100.58916			0.00	0	0
Total CLN566 SPOT									0.00	0	0
Total For CLN566									0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	101.35721			0.00	0	101,000,000
Total CLN567 SPOT									0.00	0	101,000,000
Total For CLN567									0.00	0	101,000,000
CLN568 On 11/02/2024 Spot Bond					0.00000	99.83638			0.00	0	311,000,000
Total CLN568 SPOT									0.00	0	311,000,000
Total For CLN568									0.00	0	311,000,000
CLN569 On 13/05/2021 Spot Bond					0.00000	99.82007			0.00	0	0
Total CLN569 SPOT									0.00	0	0
Total For CLN569									0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	99.81819			0.00	0	0
Total CLN570 SPOT									0.00	0	0
Total For CLN570									0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.87000	98.60766	9.87000	99.99184			0.00	0	0
Total CLN571 SPOT									0.00	0	0
Total For CLN571									0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	99.82879			0.00	0	0
Total CLN572 SPOT									0.00	0	0
Total For CLN572									0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	99.82609			0.00	0	0
Total CLN573 SPOT									0.00	0	0
Total For CLN573									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN574 On 11/02/2024 Spot Bond					0.00000	99.83582				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	101.01781				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	100.88683				0.00	0	608,000,000
Total CLN577 SPOT										0.00	0	608,000,000
Total For CLN577										0.00	0	608,000,000
CLN578 On 18/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		5,000,000,000	3,000,000,000	
Total CLN578 SPOT								10,000,000,000,000.00		5,000,000,000	3,000,000,000	
Total For CLN578								10,000,000,000,000.00		5,000,000,000	3,000,000,000	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.94500	95.40541	8.94500	95.38261				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	101.15972				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	101.15965				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					0.00000	101.20394				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					0.00000	101.97430				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			8.78000	116.64760	8.78000	116.62007			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			8.66000	104.89981	8.66000	104.87565		60,408,696,000.00	6,975,600	1,743,900	
Total COJ07 SPOT								60,408,696,000.00	6,975,600	1,743,900	
Total For COJ07								60,408,696,000.00	6,975,600	1,743,900	
COJ08 On 22/06/2026 Spot Bond			10.20000	110.50136	10.20000	110.47116		4,578,718,800,000.00	448,894,000	112,223,500	
Total COJ08 SPOT								4,578,718,800,000.00	448,894,000	112,223,500	
Total For COJ08								4,578,718,800,000.00	448,894,000	112,223,500	
COJG0 On 09/06/2024 Spot Bond			9.18500	108.12484	9.18500	108.09817		1,817,178,770,000.00	197,842,000	49,460,500	
Total COJG01 SPOT								1,817,178,770,000.00	197,842,000	49,460,500	
Total For COJG01								1,817,178,770,000.00	197,842,000	49,460,500	
COT01 On 03/04/2023 Spot Bond			9.85000	98.47703	9.85000	98.45116		690,079,180,000.00	70,058,800	17,514,700	
Total COT01 SPOT								690,079,180,000.00	70,058,800	17,514,700	
Total For COT01								690,079,180,000.00	70,058,800	17,514,700	
COT02 On 03/04/2028 Spot Bond			11.33500	94.66356	11.33500	94.63504		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.29000	93.72943	11.29000	93.70116		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			11.82000	11.82000	11.82000	100.45432		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.18229		0.00	0	0	
Total CS002 SPOT								0.00	0	0	
Total For CS002								0.00	0	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.12872		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.35017			0.00	0	0
Total DENG83 SPOT									0.00	0	0
Total For DENG83									0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	101.01431			0.00	0	0
Total DENG84 SPOT									0.00	0	0
Total For DENG84									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.15939			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	100.96561			0.00	0	0
Total DENG86 SPOT									0.00	0	0
Total For DENG86									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.00458			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.06771			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	101.35019			0.00	0	0
Total DENG89 SPOT									0.00	0	0
Total For DENG89									0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	100.02850			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	90.42069			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	102.20366			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY01 On 21/11/2022 Spot Bond					0.00000	101.78430			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.10348			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			9.61000	9.61000	9.61000	108.37433			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.82262			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			8.07500	105.28069	8.07500	105.25780			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.82500	103.46867	7.82500	103.44674		483,181,230,000.00	61,748,400	53,437,100	
Total DV22 SPOT								483,181,230,000.00	61,748,400	53,437,100	
Total For DV22								483,181,230,000.00	61,748,400	53,437,100	
DV22/R On 07/02/2020 Spot Bond			100.00000	60.65885	100.00000	60.52312		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			8.70500	106.00445	8.70500	105.97950		1,867,025,767,000.00	214,477,400	2,573,464,700	
Total DV23 SPOT								1,867,025,767,000.00	214,477,400	2,573,464,700	
Total For DV23								1,867,025,767,000.00	214,477,400	2,573,464,700	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.77021	100.00000	15.73492		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.77021	100.00000	15.73492		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			8.90500	105.06700	8.90500	105.04171		133,731,728,000.00	15,017,600	403,754,400	
Total DV24 SPOT								133,731,728,000.00	15,017,600	403,754,400	
Total For DV24								133,731,728,000.00	15,017,600	403,754,400	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.05983	9.69000	102.03315		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.05983	9.69000	102.03315		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.04000	96.60375	11.04000	96.57506		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.14578	10.10000	102.11797				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.14578	10.10000	102.11797				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.66305				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.87179				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20i On 28/03/2020 Spot Bond					0.00000	101.16816				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20(On 31/08/2020 Spot Bond					0.00000	101.75872				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20i On 23/10/2020 Spot Bond					0.00000	100.38293				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.64437				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.52638				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22i On 29/08/2022 Spot Bond					0.00000	102.29117				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond					0.00000	100.28539				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.31950				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF25 On 02/04/2024 Spot Bond					0.00000	101.00993			0.00	0	0
Total DVF25 SPOT									0.00	0	0
Total For DVF25									0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	100.82475			0.00	0	0
Total DVF26 SPOT									0.00	0	0
Total For DVF26									0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	100.84210			0.00	0	0
Total DVF27 SPOT									0.00	0	0
Total For DVF27									0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DVF30U SPOT									0.00	0	0
Total For DVF30U									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.62500	110.32642	7.62500	104.84449			0.00	0	0
Total E170 SPOT									0.00	0	0
Total For E170									0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	48.40936	100.00000	48.30103			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.88500	102.82614	7.88500	102.80453			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.39000	104.79844	8.39000	104.77503			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.31500	103.87143	9.31500	103.84574			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			4.12500	105.66706	4.12500	105.62729			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.91000	97.68790	3.91000	97.65153			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	123.60478	2.25000	123.56433			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 02/05/2028 Spot Bond			3.75500	130.24641	3.75500	130.19869			0.00	0	2,500,000,000
Total EL28 SPOT									0.00	0	2,500,000,000
Total For EL28									0.00	0	2,500,000,000
EL29 On 19/11/2029 Spot Bond			3.72000	118.58123	3.72000	118.53768			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.72000	116.26315	3.72000	116.22045			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.78500	107.60581	3.78500	107.56617			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.88000	99.11839	3.88000	99.08157			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.60478	2.25000	123.56433			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.11000	105.66853	8.11000	105.64533			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.08000	106.08050	8.08000	106.05767			0.00	0	72,000,000
Total EMM02 SPOT									0.00	0	72,000,000
Total For EMM02									0.00	0	72,000,000
EMM03 On 04/05/2024 Spot Bond			10.31000	99.08486	10.31000	99.05780			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			10.84000	10.84000	10.84000	93.97510			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			10.89000	10.89000	10.89000	99.68435			0.00	0	999,999,900
Total EMM05 SPOT									0.00	0	999,999,900
Total For EMM05									0.00	0	999,999,900
EMM06 On 23/06/2025 Spot Bond			10.44000	10.44000	10.44000	103.26403			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM07 On 10/07/2027 Spot Bond			10.29000	10.29000	10.29000	103.99807			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			11.10500	11.10500	11.10500	88.88132			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.36731			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	100.34296			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.50201			0.00	0	0
Total ENX02 SPOT									0.00	0	0
Total For ENX02									0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ENX03U SPOT									0.00	0	0
Total For ENX03U									0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.10290			0.00	0	0
Total ENX04 SPOT									0.00	0	0
Total For ENX04									0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.52620			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.59797			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.21260			0.00	0	0
Total EPF010 SPOT									0.00	0	0
Total For EPF010									0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	102.16230			0.00	0	0
Total EPF011 SPOT									0.00	0	0
Total For EPF011									0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.69977			0.00	0	0
Total EPF012 SPOT									0.00	0	0
Total For EPF012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF014 On 28/05/2021 Spot Bond					0.00000	101.65043				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.58594				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.42134				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.44580				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	101.33128				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
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09U 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
EPF10U 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
EPF11U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
EPFC3! On 06/09/2019 Spot Bond					0.00000	101.39516				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	99.99991				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	101.44047				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 03/10/2019 Spot Bond					0.00000	100.70613				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.42962				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.19326				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11! On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT01! On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.90588				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.96928				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	102.01099				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/05/2019 Spot Bond					0.00000	102.17965			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	102.55513			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2: On 17/05/2019 Spot Bond					0.00000	101.89565			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2: On 17/08/2019 Spot Bond					0.00000	102.01160			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	101.83236			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.89545			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.87500	106.28879	8.87500	106.26329		3,289,930,550,000.00	370,696,400	2,602,902,100	
Total ES23 SPOT								3,289,930,550,000.00	370,696,400	2,602,902,100	
Total For ES23								3,289,930,550,000.00	370,696,400	2,602,902,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.78765	10.00000	102.75994		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			9.79000	91.16298	9.79000	91.13917		2,951,585,142,000.00	301,489,800	10,253,599,000	
Total ES26 SPOT								2,951,585,142,000.00	301,489,800	10,253,599,000	
Total For ES26								2,951,585,142,000.00	301,489,800	10,253,599,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.73904	7.85000	100.71785		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			10.92000	76.54738	10.84500	76.96597		958,865,544,000.00	87,808,200	3,437,250,000	
Total ES33 SPOT								958,865,544,000.00	87,808,200	3,437,250,000	
Total For ES33								958,865,544,000.00	87,808,200	3,437,250,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33/R On 15/09/2033 Spot Bond			7.50000	101.06604	7.50000	101.04582			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			11.12000	78.67285	11.12000	78.64959		662,391,712,000.00		59,567,600	228,053,600
Total ES42 SPOT								662,391,712,000.00		59,567,600	228,053,600
Total For ES42								662,391,712,000.00		59,567,600	228,053,600
ES42/R On 25/04/2042 Spot Bond			8.50000	100.27330	8.50000	100.25049		0.00		0	0
Total ES42/R214 SPOT								0.00		0	0
Total For ES42/R214								0.00		0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ESF01U SPOT								0.00		0	0
Total For ESF01U								0.00		0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ESF02U SPOT								0.00		0	0
Total For ESF02U								0.00		0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.41800		0.00		0	0
Total ESFR03 SPOT								0.00		0	0
Total For ESFR03								0.00		0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	101.91244		0.00		0	0
Total EXX02 SPOT								0.00		0	0
Total For EXX02								0.00		0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.16606		0.00		0	0
Total FBJ20Z SPOT								0.00		0	0
Total For FBJ20Z								0.00		0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.20402		0.00		0	0
Total FBJ22Z SPOT								0.00		0	0
Total For FBJ22Z								0.00		0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	13.41570	100.00000	13.38210		0.00		0	0
Total FFA1U SPOT								0.00		0	0
Total For FFA1U								0.00		0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.87672	100.00000	21.82193		0.00		0	0
Total FFB1U SPOT								0.00		0	0
Total For FFB1U								0.00		0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total FIF02U SPOT								0.00		0	0
Total For FIF02U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.67933				0.00	0	43,000,000
Total FIFB08 SPOT										0.00	0	43,000,000
Total For FIFB08										0.00	0	43,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.99164				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.48434				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.15136				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	99.83735				0.00	0	5,000,000,000
Total FIFB12 SPOT										0.00	0	5,000,000,000
Total For FIFB12										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
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.97723			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.82649			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FNT006 On 03/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FNT006 SPOT									0.00	0	0
Total For FNT006									0.00	0	0
FNT008 On 14/06/2019 Spot Bond					0.00000	102.03055			0.00	0	0
Total FNT008 SPOT									0.00	0	0
Total For FNT008									0.00	0	0
FNT009 On 07/05/2019 Spot Bond					0.00000	101.62055			0.00	0	0
Total FNT009 SPOT									0.00	0	0
Total For FNT009									0.00	0	0
FNT011 On 06/06/2019 Spot Bond					0.00000	101.37877			0.00	0	0
Total FNT011 SPOT									0.00	0	0
Total For FNT011									0.00	0	0
FNT012 On 03/07/2019 Spot Bond					0.00000	100.73205			0.00	0	0
Total FNT012 SPOT									0.00	0	0
Total For FNT012									0.00	0	0
FNT013 On 03/07/2019 Spot Bond					0.00000	100.60164			0.00	0	0
Total FNT013 SPOT									0.00	0	0
Total For FNT013									0.00	0	0
FNTA10 On 03/06/2019 Spot Bond					0.00000	100.93795			0.00	0	0
Total FNTA10 SPOT									0.00	0	0
Total For FNTA10									0.00	0	0
FNTB10 On 16/09/2019 Spot Bond					0.00000	100.77301			0.00	0	0
Total FNTB10 SPOT									0.00	0	0
Total For FNTB10									0.00	0	0
FNTC10 On 01/08/2019 Spot Bond					0.00000	100.53589			0.00	0	0
Total FNTC10 SPOT									0.00	0	0
Total For FNTC10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	101.70543				0.00	580,000,000	340,000,000
Total FRB12 SPOT										0.00	580,000,000	340,000,000
Total For FRB12										0.00	580,000,000	340,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	102.94968				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			9.78000	9.78000	9.78000	104.64725				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.52735				0.00	420,000,000	429,000,000
Total FRB15 SPOT										0.00	420,000,000	429,000,000
Total For FRB15										0.00	420,000,000	429,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.92313				0.00	1,920,000,000	780,000,000
Total FRB16 SPOT										0.00	1,920,000,000	780,000,000
Total For FRB16										0.00	1,920,000,000	780,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.03622				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.74042				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			10.48000	103.95339	10.48000	103.92438				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.35269				0.00	0	60,000,000
Total FRB20 SPOT										0.00	0	60,000,000
Total For FRB20										0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB21 On 24/11/2021 Spot Bond					0.00000	104.46081			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.08289			0.00	0	86,000,000
Total FRB22 SPOT									0.00	0	86,000,000
Total For FRB22									0.00	0	86,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	104.20120			0.00	0	70,000,000
Total FRB23 SPOT									0.00	0	70,000,000
Total For FRB23									0.00	0	70,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	100.60540			0.00	420,000,000	210,000,000
Total FRB24 SPOT									0.00	420,000,000	210,000,000
Total For FRB24									0.00	420,000,000	210,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	101.52128			0.00	0	0
Total FRB25 SPOT									0.00	0	0
Total For FRB25									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.10500	155.82286	3.10500	155.76823			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			3.41000	3.41000	3.41000	294.97849			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			3.46500	3.46500	3.46500	130.94004			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.66500	178.53701	3.66500	178.47191			0.00	0	1,240,000,000
Total FRBI28 SPOT									0.00	0	1,240,000,000
Total For FRBI28									0.00	0	1,240,000,000
FRBI29 On 31/03/2029 Spot Bond			3.79000	3.79000	3.79000	95.18611			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			4.14500	4.14500	4.14500	211.09155			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.52500	91.53516	4.52500	91.49969			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI50 On 31/12/2050 Spot Bond			4.55000	93.84791	4.55000	93.81140				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.33000	8.33000	8.33000	88.05769				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.30000	9.30000	9.30000	61.29581				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.35000	9.35000	9.35000	60.51798				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			4.39000	4.39000	4.39000	124.68096				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	99.59453				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17 On 20/09/2020 Spot Bond					0.00000	101.33354				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	96.47850				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19 On 20/06/2024 Spot Bond					0.00000	101.29683				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC20(On 20/06/2019 Spot Bond					0.00000	101.25112			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20(On 07/10/2020 Spot Bond					0.00000	102.87437			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21(On 20/12/2019 Spot Bond					0.00000	101.27418			0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21(On 07/05/2020 Spot Bond					0.00000	99.97645			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21(On 07/11/2019 Spot Bond					0.00000	100.09900			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21(On 04/11/2019 Spot Bond					0.00000	100.00005			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.75500	153.22222	3.75500	153.16579			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22(On 20/05/2020 Spot Bond					0.00000	101.88815			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23(On 31/01/2022 Spot Bond			4.61500	149.86194	4.61500	149.80327			0.00	0	0
Total FRC233 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 FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond					0.00000	101.81481				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	107.42430				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	106.95693				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	107.64972				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	107.40195				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	107.17439				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					0.00000	107.49416				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	107.32441				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	100.69871				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	107.21146				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	100.69182				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	100.55705				0.00	0	0
Total FRC246 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 FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	107.23126				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	99.89916				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	106.30222				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	100.55532				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	102.37427				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.33578				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.25340				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	102.47688				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.94401				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	100.45481				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	106.14373				0.00	0	0
Total FRC259 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 FRC259										0.00	0	0
FRC26 On 27/02/2023 Spot Bond			3.45500	106.79718	3.45500	106.75873				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.62929				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.51962				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.88789				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	101.43899				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 23/08/2019 Spot Bond					0.00000	101.60090				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	102.92430				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26 On 21/10/2019 Spot Bond					0.00000	100.29328				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27 On 16/11/2019 Spot Bond					0.00000	101.73726				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27 On 30/01/2023 Spot Bond					0.00000	100.03420				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.51366				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27 On 02/05/2028 Spot Bond			9.80000	100.13008	9.80000	100.10405				0.00	0	0
Total FRC274 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 FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.33818				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.34117				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	101.50046				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	100.90396				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	101.81257				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	101.27401				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	102.18512				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	102.42732				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	101.09303				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	102.53584				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.26794				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	100.68878				0.00	0	0
Total FRC286 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 FRC286										0.00	0	0
FRC28 On 01/02/2020 Spot Bond					0.00000	100.09334				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28 On 01/02/2020 Spot Bond					0.00000	100.09334				0.00	0	190,000,000
Total FRC288 SPOT										0.00	0	190,000,000
Total For FRC288										0.00	0	190,000,000
FRC28 On 20/12/2022 Spot Bond					0.00000	101.16847				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29 On 20/06/2022 Spot Bond					0.00000	101.31219				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29 On 26/01/2021 Spot Bond					0.00000	100.27742				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.09326				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29 On 18/04/2021 Spot Bond					0.00000	100.42177				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29 On 18/04/2021 Spot Bond					0.00000	100.41693				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.39500	4.39500	4.39500	150.65483				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.33500	4.33500	4.33500	150.88811				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			4.31500	4.31500	4.31500	150.96595				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRD22I On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD30U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.46000	88.75840	4.46000	88.72420				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.48500	102.10561	4.48500	102.06600				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.08356				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.65566				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.64220				0.00	1,140,000,000	570,000,000
Total FRJ22 SPOT										0.00	1,140,000,000	570,000,000
Total For FRJ22										0.00	1,140,000,000	570,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.80029				0.00	0	1,000,000,000
Total FRJ23 SPOT										0.00	0	1,000,000,000
Total For FRJ23										0.00	0	1,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.89243				0.00	0	25,000,000
Total FRJ24 SPOT										0.00	0	25,000,000
Total For FRJ24										0.00	0	25,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.99693				0.00	1,000,000,000	1,449,298,300
Total FRJ25 SPOT										0.00	1,000,000,000	1,449,298,300
Total For FRJ25										0.00	1,000,000,000	1,449,298,300
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.41021				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.34201				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.96763				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRS10 On 15/01/2024 Spot Bond			3.33800	3.33800	3.33800	100.60244				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.73000	3.73000	3.73000	113.75969				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.29931				0.00	2,680,000,000	670,000,000
Total FRS103 SPOT										0.00	2,680,000,000	670,000,000
Total For FRS103										0.00	2,680,000,000	670,000,000
FRS10 On 23/01/2024 Spot Bond					0.00000	100.29931				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.87000	111.51533	3.87000	111.47392				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.81500	219.03608	3.81500	218.95521				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.66000	99.60605	4.66000	99.56695				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.84500	3.84500	3.84500	218.22569				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.94000	127.73017	3.94000	127.68251				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	114.21566	3.70500	114.17378				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.26000	105.43240	4.26000	105.39216				0.00	0	0
Total FRS119 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 FRS119										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.96500	215.41757	3.96500	215.33713				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.01500	214.22765	4.01500	214.14740				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.47000	163.29774	3.47000	114.60438				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.04500	213.51755	4.04500	213.43740				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			5.23000	91.96735	5.23000	91.92982				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.75000	164.15139	4.75000	164.08678				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.76000	98.21123	4.76000	98.17241				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.27000	170.34555	4.27000	170.28067				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			4.33000	169.55682	4.33000	169.49200				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.55500	201.87709	4.55500	201.79855				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond					0.00000	100.22871				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			4.69000	99.18508	4.69000	99.14606				0.00	0	0
Total FRS134 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 FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.94500	4.94500	4.94500	95.65493				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.47000	102.32339	4.47000	102.28375				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.14000	172.06884	4.14000	172.00391				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.32500	207.02748	4.32500	206.94820				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.27000	170.34555	4.27000	170.28067				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.27000	170.34555	4.27000	170.28067				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.56000	166.57191	4.56000	166.50718				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.24000	125.72043	4.24000	125.67250				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.45500	154.41590	3.45500	154.36030				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.62000	165.80314	4.62000	165.73845				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.66000	165.29288	4.66000	165.22823				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.21000	125.91978	4.21000	125.87187				0.00	0	0
Total FRS151 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 FRS151									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.08000	172.87092	4.08000	172.80597			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			4.67000	4.67000	4.67000	165.10095			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					0.00000	24.45903			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					0.00000	29.31104			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					0.00000	33.29134			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					0.00000	36.82233			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					0.00000	20.32200			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					0.00000	24.29553			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					0.00000	28.21335			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					0.00000	31.53548			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	12.10256			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	14.91449			0.00	0	0
Total FRS167 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 FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	14.72228				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	12.20558				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.48527				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.51480				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	24.30405				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	24.30402				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	33.43750				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 02/08/2019 Spot Bond					0.00000	112.21385				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS178 On 15/08/2019 Spot Bond					0.00000	104.55332				0.00	0	0
Total FRS179 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 FRS179										0.00	0	0
FRS18 On 18/09/2023 Spot Bond					0.00000	101.22860				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18 On 19/09/2019 Spot Bond					0.00000	97.97272				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					0.00000	101.05169				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					0.00000	95.79830				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					0.00000	97.85984				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					0.00000	107.29193				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					0.00000	107.88891				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					0.00000	113.83250				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					0.00000	111.67812				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	106.73717				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS19 On 16/03/2020 Spot Bond					0.00000	150.81605				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS19 On 16/03/2020 Spot Bond					0.00000	105.23202				0.00	0	0
Total FRS191 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 FRS191									0.00	0	0
FRS19: On 19/03/2020 Spot Bond					0.00000	100.32508			0.00	0	0
Total FRS192 SPOT									0.00	0	0
Total For FRS192									0.00	0	0
FRS19: On 23/03/2020 Spot Bond					0.00000	103.56966			0.00	0	0
Total FRS193 SPOT									0.00	0	0
Total For FRS193									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.22000	3.22000	3.22000	297.22423			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			3.11000	3.11000	3.11000	298.53382			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.83000	3.83000	3.83000	290.08667			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			3.24500	155.25821	3.24500	155.20320			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.16889			0.00	3,794,800	948,700
Total FRS49 SPOT									0.00	3,794,800	948,700
Total For FRS49									0.00	3,794,800	948,700
FRS51 On 31/01/2022 Spot Bond			2.94500	156.47122	2.94500	156.41704			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	99.99987			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.71000	107.86612	3.71000	107.82654			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			3.33500	82.47296	3.33500	115.00961			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			3.40000	3.40000	3.40000	131.39310			0.00	0	0
Total FRS85 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 FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.43000	3.43000	3.43000	131.18378			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			4.02000	4.02000	4.02000	287.90601			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			7.32500	105.14062	7.32500	105.11973		1,756,555,510,000.00	239,802,800	59,950,700	
Total FRX19 SPOT								1,756,555,510,000.00	239,802,800	59,950,700	
Total For FRX19								1,756,555,510,000.00	239,802,800	59,950,700	
FRX20 On 01/10/2020 Spot Bond			8.11000	101.67908	8.11000	101.65700		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			8.51500	8.51500	8.51500	98.94268		0.00	0	2,000,000,000	
Total FRX23 SPOT								0.00	0	2,000,000,000	
Total For FRX23								0.00	0	2,000,000,000	
FRX24 On 10/12/2024 Spot Bond			8.93000	112.23119	8.93000	112.20426		130,520,880,000.00	14,616,000	2,634,554,000	
Total FRX24 SPOT								130,520,880,000.00	14,616,000	2,634,554,000	
Total For FRX24								130,520,880,000.00	14,616,000	2,634,554,000	
FRX25 On 26/07/2025 Spot Bond			9.54000	103.66076	9.54000	103.63407		0.00	0	0	
Total FRX25 SPOT								0.00	0	0	
Total For FRX25								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			9.40000	101.44209	9.40000	101.41664		0.00	0	500,000,000	
Total FRX26 SPOT								0.00	0	500,000,000	
Total For FRX26								0.00	0	500,000,000	
FRX27 On 07/03/2027 Spot Bond			9.47000	105.58325	9.47000	105.55670		23,628,127,288,000.00	2,495,050,400	15,623,676,600	
Total FRX27 SPOT								23,628,127,288,000.00	2,495,050,400	15,623,676,600	
Total For FRX27								23,628,127,288,000.00	2,495,050,400	15,623,676,600	
FRX28 On 26/07/2028 Spot Bond			9.70000	105.31604	9.70000	105.28848		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.02000	100.80470	10.02000	100.77748		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			10.19000	97.26553	10.19000	97.23883		0.00	0	0	
Total FRX31 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 FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.19500	103.34633	10.19500	103.31826				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.21000	73.54723	11.21000	73.52531				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS2A5 On 20/02/2038 Spot Bond					0.00000	101.81207				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2038 Spot Bond					0.00000	101.89184				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2038 Spot Bond					0.00000	101.95728				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2038 Spot Bond					0.00000	102.24960				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.88587				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5U On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.15668				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1U 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
FS3C1U 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
FS3D1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.61987			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.01531			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.51851			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.76106			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1U 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
FS6D1U 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
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.08435			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.85475			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1U On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.65736			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.67644			0.00	0	0
Total GH31A3 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 GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.80045				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.95301				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	102.04833				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.98616				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.06034				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	99.85441				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.99946				0.00	180,000,000	180,000,000
Total GRT11 SPOT										0.00	180,000,000	180,000,000
Total For GRT11										0.00	180,000,000	180,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	101.75731				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.50133				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.18526				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.97578				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.92052				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.24500	103.78233	9.24500	103.75671				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.61600				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.02108				0.00	0	0
Total GRT19 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 GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.00706				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.09000	99.71341	10.09000	99.68660				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.47507				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.70279				0.00	280,000,000	170,000,000
Total GRT23 SPOT										0.00	280,000,000	170,000,000
Total For GRT23										0.00	280,000,000	170,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	101.31849				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.45414				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.41114				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.90977				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.27271				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.30307				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.78730				0.00	0	493,000,000
Total GRT30 SPOT										0.00	0	493,000,000
Total For GRT30										0.00	0	493,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	101.57726				0.00	0	0
Total GRT31 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 GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.42444				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.43446				0.00	1,000,000,000	500,000,000
Total GRT33 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT33										0.00	1,000,000,000	500,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	100.44949				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T1U SPOT										0.00	0	0
Total For H6T1U										0.00	0	0
H7T1U On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T1U SPOT										0.00	0	0
Total For H7T1U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.70867				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.51230				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.15050				0.00	0	0
Total HILB04 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 HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.65237				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.61786				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.62534				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.08021				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.94712				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.38794				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.27480				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.26776				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	102.05172				0.00	0	0
Total HPF06 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 HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.87850			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	100.46834			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			7.00000	105.76453	7.00000	105.74444			947,458,400,000.00	135,351,200	4,193,837,800
Total HWAY20 SPOT									947,458,400,000.00	135,351,200	4,193,837,800
Total For HWAY20									947,458,400,000.00	135,351,200	4,193,837,800
HWAY2 On 31/07/2020 Spot Bond			100.00000	45.24589	100.00000	45.14465			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			3.67000	292.04526	3.67000	291.93855			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.75000	3.75000	3.75000	294.82255			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.59000	85.91855	3.59000	101.57443			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			10.66500	91.88017	10.66500	91.85379			0.00	0	1,990,000,000
Total HWAY34 SPOT									0.00	0	1,990,000,000
Total For HWAY34									0.00	0	1,990,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.46973	100.00000	11.44406			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.67000	91.57623	10.67000	91.54993			0.00	0	500,000,000
Total HWAY35 SPOT									0.00	0	500,000,000
Total For HWAY35									0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.46951	100.00000	11.44384			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.67690			0.00	0	0
Total HWF08 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 HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.25623			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.79000	135.77887	2.79000	135.73245		195,602,228,145,000.00	70,108,325,500	189,437,905,900	
Total I2025 SPOT								15,602,228,145,000.00	70,108,325,500	189,437,905,900	
Total For I2025								15,602,228,145,000.00	70,108,325,500	189,437,905,900	
I2029 On 31/03/2029 Spot Bond			2.92000	102.83527	2.92000	102.79983		204,887,044,320,000.00	70,166,796,000	68,019,692,800	
Total I2029 SPOT								14,887,044,320,000.00	70,166,796,000	68,019,692,800	
Total For I2029								14,887,044,320,000.00	70,166,796,000	68,019,692,800	
I2033 On 28/02/2033 Spot Bond			2.96000	105.83702	2.96000	105.80047		513,067,263,600,000.00	173,333,535,000	138,747,463,800	
Total I2033 SPOT								13,067,263,600,000.00	173,333,535,000	138,747,463,800	
Total For I2033								13,067,263,600,000.00	173,333,535,000	138,747,463,800	
I2038 On 31/01/2038 Spot Bond			3.10500	124.71801	3.11000	124.58214		601,701,299,748,000.00	193,784,637,600	184,885,250,900	
Total I2038 SPOT								11,701,299,748,000.00	193,784,637,600	184,885,250,900	
Total For I2038								11,701,299,748,000.00	193,784,637,600	184,885,250,900	
I2046 On 31/03/2046 Spot Bond			3.15000	117.54825	3.15000	117.50702		559,283,567,220,000.00	177,550,338,800	190,172,717,500	
Total I2046 SPOT								19,283,567,220,000.00	177,550,338,800	190,172,717,500	
Total For I2046								19,283,567,220,000.00	177,550,338,800	190,172,717,500	
I2050 On 31/12/2050 Spot Bond			3.15000	123.75244	3.15000	123.70891		424,548,065,025,000.00	134,777,163,500	264,125,203,012	
Total I2050 SPOT								14,548,065,025,000.00	134,777,163,500	264,125,203,012	
Total For I2050								14,548,065,025,000.00	134,777,163,500	264,125,203,012	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.64845				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			8.72000	8.72000	8.72000	105.01055				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	102.08558				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.45052				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.00000				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.68879				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			3.68000	291.92912	3.68000	291.82239				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.32952				0.00	0	0
Total IBL110 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 IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.70164				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.70162				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.77214				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.74799				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.07675				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.47708				0.00	0	0
Total IBL117 SPOT										0.00	0	0
Total For IBL117										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.27450				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.81098				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.55506				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	99.82618				0.00	0	4,000,000,000
Total IBL123 SPOT										0.00	0	4,000,000,000
Total For IBL123										0.00	0	4,000,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	99.82240				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.76804				0.00	0	0
Total IBL127 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 IBL127									0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.59174			0.00	0	0
Total IBL128 SPOT									0.00	0	0
Total For IBL128									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.99500	2.99500	2.99500	156.21394			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			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			8.26000	101.56102	8.26000	101.53831		35,324,716,000.00	4,276,600	2,138,300	
Total IBL46 SPOT								35,324,716,000.00	4,276,600	2,138,300	
Total For IBL46								35,324,716,000.00	4,276,600	2,138,300	
IBL50 On 02/08/2020 Spot Bond			7.89500	103.73865	7.89500	103.71647		0.00	0	0	
Total IBL50 SPOT								0.00	0	0	
Total For IBL50								0.00	0	0	
IBL60 On 17/02/2024 Spot Bond			9.36500	105.57760	9.36500	105.55091		0.00	0	0	
Total IBL60 SPOT								0.00	0	0	
Total For IBL60								0.00	0	0	
IBL64 On 29/07/2019 Spot Bond					0.00000	100.32910		0.00	0	0	
Total IBL64 SPOT								0.00	0	0	
Total For IBL64								0.00	0	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.16221		0.00	0	3,000,000,000	
Total IBL65 SPOT								0.00	0	3,000,000,000	
Total For IBL65								0.00	0	3,000,000,000	
IBL67 On 31/01/2022 Spot Bond			3.09500	155.86328	3.09500	155.80868		0.00	0	0	
Total IBL67 SPOT								0.00	0	0	
Total For IBL67								0.00	0	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	102.44670		0.00	0	0	
Total IBL75 SPOT								0.00	0	0	
Total For IBL75								0.00	0	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	102.12941		0.00	0	0	
Total IBL77 SPOT								0.00	0	0	
Total For IBL77								0.00	0	0	
IBL78 On 25/11/2022 Spot Bond			9.45500	106.22317	9.45500	106.19607		0.00	0	0	
Total IBL78 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 IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.84592				0.00	0	480,000,000
Total IBL85 SPOT										0.00	0	480,000,000
Total For IBL85										0.00	0	480,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	103.15983				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			7.68000	104.58891	7.68000	104.56697				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.28000	108.53363	8.28000	108.50930				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	32.24182	100.00000	32.16967				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.79499				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.58408				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.53587				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.57974				0.00	2,200,000,000	1,600,000,000
Total IBL95 SPOT										0.00	2,200,000,000	1,600,000,000
Total For IBL95										0.00	2,200,000,000	1,600,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.28458				0.00	0	0
Total IBL96 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 IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.78922				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.64443				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			8.72000	100.49072	8.72000	100.46764				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.84354	100.00000	10.81928				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.33000	100.34891	8.33000	100.32654				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.93693				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			9.44000	104.78377	9.44000	104.75707				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.96003				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.54000	103.81635	11.54000	103.74779				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	102.00043				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.51880				0.00	0	0
Total IDCG10 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 IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.89000	109.29653	9.89000	109.26755				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.57850				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.74179				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.92717				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.46158				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.64734				0.00	0	1,000,000,000
Total IDCG16 SPOT										0.00	0	1,000,000,000
Total For IDCG16										0.00	0	1,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.93131				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.28131				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.33361				0.00	1,260,000,000	630,000,000
Total IDCG19 SPOT										0.00	1,260,000,000	630,000,000
Total For IDCG19										0.00	1,260,000,000	630,000,000
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.19916				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.26280				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.62077	100.00000	5.60833				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			8.79000	103.22703	8.79000	103.20264				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			6.93000	103.81636	6.93000	103.79703				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
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN398U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN398U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN402U SPOT										0.00	0	0
Total For IN402U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	69.71813				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.54067				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.66017				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.02273				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.03248				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	101.51992				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	84.70344				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	100.01631				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.18300				0.00	0	100,000,000
Total INLV01 SPOT										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 For INLV01										0.00	0	100,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	100.99040				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.42527				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.58000	106.40162	10.58000	106.37132				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.92794				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC22U SPOT										0.00	0	0
Total For IPC22U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.90794				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.53464				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.42652				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.22212				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.08542				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.09760				0.00	0	0
Total IPF18 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 IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.10978				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.16644				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.96340				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.30697				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	99.99972				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.51194				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	99.93127				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	99.93023				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.01370				0.00	0	171,000,000
Total IPF30 SPOT										0.00	0	171,000,000

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 IPF30									0.00	0	171,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	101.03977			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPFC23 On 25/07/2019 Spot Bond					0.00000	100.22943			0.00	0	0
Total IPFC23 SPOT									0.00	0	0
Total For IPFC23									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.72695	2.75000	100.71934			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			6.23000	146.61948	6.23000	146.55600			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.65013			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.82403			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.79000	4.79000	4.79000	122.08000		2,178,300,400,000.00	454,760,000	227,380,000	
Total IV030 SPOT								2,178,300,400,000.00	454,760,000	227,380,000	
Total For IV030								2,178,300,400,000.00	454,760,000	227,380,000	
IV030A On 31/01/2025 Spot Bond			4.79000	4.79000	4.79000	122.08000		0.00	0	0	
Total IV030A SPOT								0.00	0	0	
Total For IV030A								0.00	0	0	
IV031 On 11/03/2020 Spot Bond					0.00000	101.55538		0.00	0	0	
Total IV031 SPOT								0.00	0	0	
Total For IV031								0.00	0	0	
IV033 On 11/02/2021 Spot Bond					0.00000	100.18858		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			10.48000	106.02127	10.48000	105.99136		0.00	0	0	
Total IV034 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 IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.37586				0.00	0	343,000,000
Total IV035 SPOT										0.00	0	343,000,000
Total For IV035										0.00	0	343,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	100.40658				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.31499				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			5.19500	5.19500	5.19500	147.58613				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.99472				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.83000	103.59119	10.83000	103.56150				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	107.92355				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			10.72000	10.72000	10.72000	109.58996				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.06704				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			4.14500	151.68714	4.14500	151.62969				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	103.40440				0.00	1,000,000,000	526,000,000
Total IV046 SPOT										0.00	1,000,000,000	526,000,000
Total For IV046										0.00	1,000,000,000	526,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	101.31576				0.00	0	80,000,000
Total IV050 SPOT										0.00	0	80,000,000

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 IV050										0.00	0	80,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.93000	161.89540	4.93000	161.83089				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
IVA888 On 02/05/2019 Spot Bond			7.45000	7.45000	7.45000	7.45000				0.00	0	0
Total IVA888 SPOT										0.00	0	0
Total For IVA888										0.00	0	0
IVA889 On 09/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.81664				0.00	0	0
Total IVA889 SPOT										0.00	0	0
Total For IVA889										0.00	0	0
IVA890 On 16/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.67449				0.00	0	0
Total IVA890 SPOT										0.00	0	0
Total For IVA890										0.00	0	0
IVA892 On 29/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.40371				0.00	0	0
Total IVA892 SPOT										0.00	0	0
Total For IVA892										0.00	0	0
IVA893 On 06/06/2019 Spot Bond			7.55000	7.55000	7.55000	99.24047				0.00	0	0
Total IVA893 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 IVA893									0.00	0	0
IVA894 On 13/06/2019 Spot Bond			7.55000	7.55000	7.55000	99.09807			0.00	0	0
Total IVA894 SPOT									0.00	0	0
Total For IVA894									0.00	0	0
IVA895 On 20/06/2019 Spot Bond			7.55000	7.55000	7.55000	98.95608			0.00	0	0
Total IVA895 SPOT									0.00	0	0
Total For IVA895									0.00	0	0
IVA898 On 11/07/2019 Spot Bond			7.65000	7.65000	7.65000	98.51339			0.00	0	0
Total IVA898 SPOT									0.00	0	0
Total For IVA898									0.00	0	0
IVA899 On 18/07/2019 Spot Bond			7.65000	7.65000	7.65000	98.37122			0.00	0	0
Total IVA899 SPOT									0.00	0	0
Total For IVA899									0.00	0	0
IVA900 On 25/07/2019 Spot Bond			7.65000	7.65000	7.65000	98.22945			0.00	0	0
Total IVA900 SPOT									0.00	0	0
Total For IVA900									0.00	0	0
IVA951 On 01/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		330,000,000,000,000.00	23,300,000,000	35,800,000,000	
Total IVA951 SPOT								30,000,000,000,000.00	23,300,000,000	35,800,000,000	
Total For IVA951								30,000,000,000,000.00	23,300,000,000	35,800,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.84545			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.86437			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	100.49524			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.15000	103.03456	8.15000	103.01191			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	87.80558	100.00000	87.60419			0.00	0	0
Total IVC037 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 IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.35000	104.62204	8.35000	104.59841				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.84298				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.50116				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	99.97527				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.76657				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.80107				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.20000	108.09788	9.20000	108.07118				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.98834				0.00	0	86,000,000
Total IVC097 SPOT										0.00	0	86,000,000
Total For IVC097										0.00	0	86,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	100.04634				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.00372				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.49711				0.00	0	0
Total IVC105 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 IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.36091				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.99346				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.18484				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.93755				0.00	0	690,000,000
Total IVC109 SPOT										0.00	0	690,000,000
Total For IVC109										0.00	0	690,000,000
IVC110 On 19/05/2021 Spot Bond			8.85000	106.23276	8.85000	106.20736				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.80949				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.37156				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	99.74924				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	99.93394				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.57587				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	103.31579				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.16801				0.00	0	0
Total IVC134 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 IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.37741				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	102.39186				0.00	0	60,000,000
Total IVC136 SPOT										0.00	0	60,000,000
Total For IVC136										0.00	0	60,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	101.75012				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	101.12254				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.43268				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.54327				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.43982				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.48671				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.07416				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.39737				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.39005				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC150 On 17/09/2019 Spot Bond					0.00000	100.46662				0.00	0	0
Total IVC150 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 IVC150										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.20040				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	99.99988				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.30894				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	101.49084				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.77263				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.96200				0.00	0	70,000,000
Total IVC159 SPOT										0.00	0	70,000,000
Total For IVC159										0.00	0	70,000,000
IVC160 On 05/04/2020 Spot Bond					0.00000	100.71707				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF60U SPOT										0.00	0	0
Total For IVF60U										0.00	0	0
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF68U SPOT										0.00	0	0
Total For IVF68U										0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,000,000,000
Total IVF69U SPOT										0.00	0	13,000,000,000
Total For IVF69U										0.00	0	13,000,000,000
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	100.05281				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.34395				0.00	0	0
Total JPM002 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 JPM002										0.00	0	0
KAP00: On 13/06/2019 Spot Bond					0.00000	101.36680				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond					0.00000	101.54283				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00: On 29/06/2021 Spot Bond					0.00000	100.98321				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP00: On 26/10/2021 Spot Bond			8.40000	104.30383	8.40000	104.28039				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP00: On 28/11/2019 Spot Bond					0.00000	101.93241				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP00: On 24/05/2020 Spot Bond					0.00000	101.75342				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01: On 15/09/2020 Spot Bond					0.00000	101.66428				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP01: On 01/12/2022 Spot Bond					0.00000	101.66100				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04: On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.59670				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond					0.00000	100.98759				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.61833				0.00	0	0
Total KST01 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 KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.88000	120.71906	9.88000	120.68743			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.05457			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.29500	104.95012	8.29500	104.92656			0.00	0	260,000,000
Total LBK11 SPOT									0.00	0	260,000,000
Total For LBK11									0.00	0	260,000,000
LBK11/ On 28/11/2019 Spot Bond			9.62000	104.24028	9.62000	104.21322			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	101.87706	9.71000	101.85038			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.38357			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.68565			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.73311			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.90513			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.10500	107.07771	9.10500	107.05153			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.92798			0.00	0	8,300,000,000
Total LBK22 SPOT									0.00	0	8,300,000,000

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 LBK22									0.00	0	8,300,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	103.55324			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			9.45500	104.22600	9.45500	104.19970			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					0.00000	101.50238			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.96829			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			10.57000	99.74411	10.57000	99.71573			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			9.40500	105.04602	9.40500	105.01951			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.10228			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.82400			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	99.92941			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	102.17563			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	101.01735			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.62500	103.89066	7.62500	103.86918		3,367,977,750,000.00		441,702,000	690,202,800
Total LGL04 SPOT								3,367,977,750,000.00		441,702,000	690,202,800

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 LGL04										3,367,977,750,000.00	441,702,000	690,202,800
LGL05 On 12/12/2021 Spot Bond					0.00000	102.37827				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.50500	102.88676	9.50500	102.86067				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					0.00000	102.97038				0.00	0	5,070,000,000
Total LGL07 SPOT										0.00	0	5,070,000,000
Total For LGL07										0.00	0	5,070,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	104.03574				0.00	540,000,000	310,000,000
Total LGL08 SPOT										0.00	540,000,000	310,000,000
Total For LGL08										0.00	540,000,000	310,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	104.91028				0.00	560,000,000	411,000,000
Total LGL09 SPOT										0.00	560,000,000	411,000,000
Total For LGL09										0.00	560,000,000	411,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.69971				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC08U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC08U SPOT										0.00	0	0
Total For LHC08U										0.00	0	0
LHC09U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC09U SPOT										0.00	0	0
Total For LHC09U										0.00	0	0
LHC10U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC10U SPOT										0.00	0	0
Total For LHC10U										0.00	0	0
LHC11U On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC11U SPOT										0.00	0	0
Total For LHC11U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.47500	100.62318	12.47500	100.58956				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	99.75827				0.00	0	0
Total LHL26 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 LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	99.78576				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	99.75949				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	103.22266				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.06404				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.83242				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.27434				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	102.06701				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.00002				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.27276				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.15289				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 13/05/2019 Spot Bond					0.00000	99.85728				0.00	0	0
Total MAQ133 SPOT										0.00	0	0
Total For MAQ133										0.00	0	0
MAQ13 On 10/06/2019 Spot Bond					0.00000	99.28940				0.00	0	0
Total MAQ135 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 MAQ135										0.00	0	0
MAQ13 On 15/07/2019 Spot Bond					0.00000	98.57848				0.00	0	0
Total MAQ138 SPOT										0.00	0	0
Total For MAQ138										0.00	0	0
MAQ13 On 17/05/2019 Spot Bond					0.00000	99.77833				0.00	0	0
Total MAQ139 SPOT										0.00	0	0
Total For MAQ139										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.47470				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.86384				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.07747				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.30276				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.76584				0.00	620,000,000	310,000,000
Total MBF057 SPOT										0.00	620,000,000	310,000,000
Total For MBF057										0.00	620,000,000	310,000,000
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.77998				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	101.73981				0.00	0	0
Total MBF061 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 MBF061										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	101.51130				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	100.57816				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.58689				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	100.08620				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.60075				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.62939				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.48165				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.22728				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.15913				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.90604				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.91686				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	101.55846				0.00	0	0
Total MBP046 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 MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.76547			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			11.34000	11.34000	11.34000	102.37613			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			9.70500	105.65768	9.70500	105.63002		259,711,623,000.00		26,760,600	1,063,380,300
Total MMIG05 SPOT								259,711,623,000.00	26,760,600	1,063,380,300	
Total For MMIG05								259,711,623,000.00	26,760,600	1,063,380,300	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.41708			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.20200			0.00	0	43,000,000
Total MMIG07 SPOT									0.00	0	43,000,000
Total For MMIG07									0.00	0	43,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	107.99418			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.23748			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	101.56411			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.08446			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.80524			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.91736			0.00	0	20,000,000
Total MTN10 SPOT									0.00	0	20,000,000
Total For MTN10									0.00	0	20,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	101.66879			0.00	0	0
Total MTN11 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 MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.20311				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.58937				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.97271				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.83796				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.81813				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.39168				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.36540				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.34375				0.00	0	0
Total N6D26 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 N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.19756			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.41338			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.69196			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			100.00000	100.00000	100.00000	100.00000		060,000,000,000,000.00	30,600,000,000	30,100,000,000	
Total N7A20 SPOT								50,000,000,000,000.00	30,600,000,000	30,100,000,000	
Total For N7A20								50,000,000,000,000.00	30,600,000,000	30,100,000,000	
N7B25 On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		940,000,000,000,000.00	279,400,000,000	140,500,000,000	
Total N7B25 SPOT								10,000,000,000,000.00	279,400,000,000	140,500,000,000	
Total For N7B25								10,000,000,000,000.00	279,400,000,000	140,500,000,000	
N7C25 On 20/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		360,000,000,000,000.00	13,600,000,000	10,000,000,000	
Total N7C25 SPOT								50,000,000,000,000.00	13,600,000,000	10,000,000,000	
Total For N7C25								50,000,000,000,000.00	13,600,000,000	10,000,000,000	
N7D25 On 20/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00	8,000,000,000	8,000,000,000	
Total N7D25 SPOT								10,000,000,000,000.00	8,000,000,000	8,000,000,000	
Total For N7D25								10,000,000,000,000.00	8,000,000,000	8,000,000,000	
N7E25 On 20/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		110,000,000,000,000.00	1,100,000,000	1,100,000,000	
Total N7E25 SPOT								10,000,000,000,000.00	1,100,000,000	1,100,000,000	
Total For N7E25								10,000,000,000,000.00	1,100,000,000	1,100,000,000	
NAM01 On 19/11/2022 Spot Bond			8.85500	102.07864	8.85500	102.05421		0.00	0	0	
Total NAM01 SPOT								0.00	0	0	
Total For NAM01								0.00	0	0	
NAM02 On 29/06/2020 Spot Bond			7.82000	105.29095	7.82000	105.26876		0.00	0	0	
Total NAM02 SPOT								0.00	0	0	
Total For NAM02								0.00	0	0	
NAM03 On 01/08/2023 Spot Bond			9.30500	105.20658	9.30500	105.18014		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			10.34000	103.57663	10.34000	103.54779		0.00	0	0	
Total NAM04 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 NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	100.13509			0.00	4,000,000,000	4,000,000,000
Total NBG01G SPOT									0.00	4,000,000,000	4,000,000,000
Total For NBG01G									0.00	4,000,000,000	4,000,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.13756			0.00	41,000,000,000	41,000,000,000
Total NBG02G SPOT									0.00	41,000,000,000	41,000,000,000
Total For NBG02G									0.00	41,000,000,000	41,000,000,000
NBG03 On 30/04/2026 Spot Bond					0.00000	100.13932			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			7.80500	105.54017	7.80500	105.51785		2,099,086,066,000.00		268,941,200	92,235,300
Total NBK11A SPOT								2,099,086,066,000.00		268,941,200	92,235,300
Total For NBK11A								2,099,086,066,000.00		268,941,200	92,235,300
NBK12 On 19/03/2021 Spot Bond			7.57500	104.32012	7.57500	104.29904			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	101.22804	9.38000	101.20283			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.10500	103.68839	9.10500	103.66330			0.00	0	63,500,000
Total NBK13A SPOT									0.00	0	63,500,000
Total For NBK13A									0.00	0	63,500,000
NBK14 On 25/06/2021 Spot Bond			7.90000	106.05877	7.90000	106.03620			0.00	0	2,500,000,000
Total NBK14A SPOT									0.00	0	2,500,000,000
Total For NBK14A									0.00	0	2,500,000,000
NBK15 On 11/02/2022 Spot Bond			8.15000	103.59850	8.15000	103.57563			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			8.99000	104.15609	8.99000	104.13079			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17 On 22/04/2026 Spot Bond			9.19000	104.24397	9.19000	104.21838			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			8.36500	104.87987	8.36500	104.85626			0.00	0	0
Total NBK18A 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 NBK18A										0.00	0	0
NBK19, On 01/06/2022 Spot Bond			8.68000	106.68420	8.68000	106.65930				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.54000	108.60143	9.54000	108.57363				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I, On 25/06/2021 Spot Bond					0.00000	101.17389				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			10.10000	105.99086	10.10000	105.96202				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			9.44500	106.53515	9.44500	106.50800				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			9.61000	110.10821	9.61000	110.07967				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I, On 12/02/2020 Spot Bond					0.00000	102.10939				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.69000	112.21502	9.69000	112.18570				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I, On 11/02/2022 Spot Bond					0.00000	99.84212				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.00500	9.00500	9.00500	107.47812				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I, On 12/02/2025 Spot Bond					0.00000	104.78461				0.00	0	40,000,000
Total NBK25B SPOT										0.00	0	40,000,000
Total For NBK25B										0.00	0	40,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	14.07025	100.00000	14.03877				0.00	0	0
Total NBK26A 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 NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.41750				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			9.90000	106.12147	9.90000	106.09314				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.41500	104.61194	9.41500	104.58535				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	102.46553				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.84000	106.11280	9.84000	106.08465				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.69000	105.49519	8.69000	105.47040				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	103.05144				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 09/11/2023 Spot Bond			8.67500	102.64278	8.67500	102.61870				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.93738				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	99.92034				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.19409				0.00	2,200,000,000	1,100,000,000
Total NBK34B SPOT										0.00	2,200,000,000	1,100,000,000
Total For NBK34B										0.00	2,200,000,000	1,100,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	101.71889				0.00	0	0
Total NBK35B 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 NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	102.67540			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	100.13445			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.47159			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			7.28500	103.12224	7.28500	103.10217		126,942,582,000.00	17,425,200	74,356,300	
Total NBK3A SPOT								126,942,582,000.00	17,425,200	74,356,300	
Total For NBK3A								126,942,582,000.00	17,425,200	74,356,300	
NBK3A On 09/09/2019 Spot Bond			100.00000	78.73199	100.00000	78.57164		0.00	0	0	
Total NBK3A/R204 SPOT								0.00	0	0	
Total For NBK3A/R204								0.00	0	0	
NBK4 On 28/10/2024 Spot Bond			11.11500	11.11500	11.11500	56.12944		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	100.03577		0.00	0	0	
Total NBK40B SPOT								0.00	0	0	
Total For NBK40B								0.00	0	0	
NBK41I On 20/02/2020 Spot Bond					0.00000	102.06306		0.00	0	0	
Total NBK41B SPOT								0.00	0	0	
Total For NBK41B								0.00	0	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	102.70034		0.00	0	0	
Total NBK42B SPOT								0.00	0	0	
Total For NBK42B								0.00	0	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	103.12885		0.00	0	50,000,000	
Total NBK43B SPOT								0.00	0	50,000,000	
Total For NBK43B								0.00	0	50,000,000	
NBK44I On 15/02/2021 Spot Bond					0.00000	102.06704		0.00	0	0	
Total NBK44B SPOT								0.00	0	0	
Total For NBK44B								0.00	0	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	102.21189		0.00	0	0	
Total NBK45B 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 NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	103.13228				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.78470				0.00	0	850,000,000
Total NBK47B SPOT										0.00	0	850,000,000
Total For NBK47B										0.00	0	850,000,000
NBK48I On 09/11/2021 Spot Bond					0.00000	99.93620				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	99.93414				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.32615				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.69341				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.77075				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	102.15447				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.79625				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.47858				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.18503				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.28500	102.77355	10.28500	102.74555			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.17867			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			10.32000	101.98104	10.32000	101.95316			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.18503			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.19509			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.20780			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.14255			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.57325				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.54557				0.00	0	1,300,000,000
Total NED18 SPOT										0.00	0	1,300,000,000
Total For NED18										0.00	0	1,300,000,000
NED19 On 01/07/2020 Spot Bond					0.00000	103.27647				0.00	0	200,000,000
Total NED19 SPOT										0.00	0	200,000,000
Total For NED19										0.00	0	200,000,000
NED20 On 01/07/2020 Spot Bond			8.57500	106.82342	8.57500	106.79864				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	107.34469				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.51789				0.00	0	200,000,000
Total NEDT1B SPOT										0.00	0	200,000,000
Total For NEDT1B										0.00	0	200,000,000
NET52 On 23/01/2020 Spot Bond					0.00000	100.37974				0.00	0	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NET52 SPOT										0.00	0	1,200,000,000
Total For NET52										0.00	0	1,200,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	105.83710				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	106.30631				0.00	720,000,000	360,000,000
Total NGL02 SPOT										0.00	720,000,000	360,000,000
Total For NGL02										0.00	720,000,000	360,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	102.06624				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.21581				0.00	0	700,000,000
Total NGL04 SPOT										0.00	0	700,000,000
Total For NGL04										0.00	0	700,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.75213				0.00	0	43,000,000
Total NGL05 SPOT										0.00	0	43,000,000
Total For NGL05										0.00	0	43,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.76008				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.73751				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	106.10841				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	100.42054				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10 On 25/03/2024 Spot Bond					0.00000	101.42443				0.00	0	150,000,000
Total NGT103 SPOT										0.00	0	150,000,000
Total For NGT103										0.00	0	150,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	99.81972	13.50000	99.78370				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.67676				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	110.63836				0.00	0	0
Total NHM005 SPOT										0.00	0	0
Total For NHM005										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.57238				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	100.59879				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	100.26133				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	100.29759				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.01500	4.01500	4.01500	214.14740				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	178.81995				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.54500	3.54500	3.54500	130.38486				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			3.77000	3.77000	3.77000	95.35387				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			4.26000	4.26000	4.26000	105.39216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	129.66025				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.04000	4.04000	4.04000	127.00848				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			4.11000	4.11000	4.11000	172.40441				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			4.49000	167.47394	4.49000	167.40919				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.97500	109.83687	3.97500	109.79578				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			7.32500	104.95437	7.32500	104.93352				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	102.14311				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.74588				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.83798				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.36644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.41118				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NNF01 On 21/08/2019 Spot Bond					0.00000	104.66011				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			7.95500	7.95500	7.95500	104.59923				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.78633				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.91712				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.80622				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.80829				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.15500	8.15500	8.15500	104.63698				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.80234				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.88793				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.35500	8.35500	8.35500	104.67473				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.88798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	102.08706				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	102.00764				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA02:On 31/10/2022 Spot Bond			8.48000	111.39004	8.48000	111.36490			91,617,920,000.00	10,804,000	2,701,000	
Total NRA022 SPOT									91,617,920,000.00	10,804,000	2,701,000	
Total For NRA022									91,617,920,000.00	10,804,000	2,701,000	
NRA02:On 31/05/2023 Spot Bond			3.81000	184.46028	3.81000	184.39221			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			10.74000	114.19006	10.74000	114.15725			0.00	0	6,140,000,000	
Total NRA028 SPOT									0.00	0	6,140,000,000	
Total For NRA028									0.00	0	6,140,000,000	
NRA02:On 30/11/2028 Spot Bond			100.00000	17.45585	100.00000	17.41701			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NSN96:On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN96U SPOT									0.00	0	0	
Total For NSN96U									0.00	0	0	
NSN97:On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN97U SPOT									0.00	0	0	
Total For NSN97U									0.00	0	0	
NSN98:On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN98U SPOT									0.00	0	0	
Total For NSN98U									0.00	0	0	
NSN99:On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN99U SPOT									0.00	0	0	
Total For NSN99U									0.00	0	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	100.77782			0.00	0	0	
Total NTC19 SPOT									0.00	0	0	
Total For NTC19									0.00	0	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	100.80321			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.05030				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.37076				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	100.62212				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.91142				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.40178				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.43766				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.85595				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.26573				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.55000	105.01811	7.55000	104.99662				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.92275				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.68000	8.68000	8.68000	102.13931			1,098,165,824,000.00	126,516,800	1,563,258,400	
Total OML05 SPOT									1,098,165,824,000.00	126,516,800	1,563,258,400	
Total For OML05									1,098,165,824,000.00	126,516,800	1,563,258,400	
OML06 On 19/03/2022 Spot Bond			9.65500	102.98189	9.65500	102.95551			5,592,137,380,000.00	579,196,000	1,644,799,000	

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 OML06 SPOT									5,592,137,380,000.00	579,196,000	1,644,799,000
Total For OML06									5,592,137,380,000.00	579,196,000	1,644,799,000
OML07 On 19/03/2025 Spot Bond			10.54000	103.21347	10.54000	103.18467			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.51174			0.00	0	1,000,000,000
Total OML08 SPOT									0.00	0	1,000,000,000
Total For OML08									0.00	0	1,000,000,000
OML09 On 14/09/2022 Spot Bond			9.80500	104.63877	9.80500	104.61155		6,612,464,546,000.00	674,397,200	1,168,599,300	
Total OML09 SPOT								6,612,464,546,000.00	674,397,200	1,168,599,300	
Total For OML09								6,612,464,546,000.00	674,397,200	1,168,599,300	
OML10 On 14/09/2025 Spot Bond			10.64000	104.85436	10.64000	104.82482		0.00	0	920,000,000	
Total OML10 SPOT								0.00	0	920,000,000	
Total For OML10								0.00	0	920,000,000	
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAJ1U SPOT								0.00	0	0	
Total For PBAJ1U								0.00	0	0	
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAV1U SPOT								0.00	0	0	
Total For PBAV1U								0.00	0	0	
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBBJ1U SPOT								0.00	0	0	
Total For PBBJ1U								0.00	0	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBDJ1U SPOT								0.00	0	0	
Total For PBDJ1U								0.00	0	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBGJ1U SPOT								0.00	0	0	
Total For PBGJ1U								0.00	0	0	
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBJC1U SPOT								0.00	0	0	
Total For PBJC1U								0.00	0	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBJJ1U SPOT								0.00	0	0	
Total For PBJJ1U								0.00	0	0	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS11 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
PBKX11 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
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.36351				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	99.97752				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	101.56735				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM47 SPOT									0.00	0	0
Total For PMM47									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.60473			0.00	0	0
Total PMM48 SPOT									0.00	0	0
Total For PMM48									0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	101.50638			0.00	0	0
Total PMM49 SPOT									0.00	0	0
Total For PMM49									0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	101.56822			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.65936			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PPC003 On 31/10/2019 Spot Bond					0.00000	99.30989			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.69346			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.77530			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.84690			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.99006			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	102.01051			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	102.03096			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			8.60000	114.39726	8.54000	114.72430			351,466,574,060,000.00	2,133,891,462,100	1,180,673,273,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 SPOT									1,466,574,060,000.00	133,891,462,100	180,673,273,500
Total For R186									1,466,574,060,000.00	133,891,462,100	180,673,273,500
R197 On 07/12/2023 Spot Bond			2.57000	305.16725	2.61000	304.57519			139,517,225,574,000.00	54,286,858,200	42,506,366,000
Total R197 SPOT									19,517,225,574,000.00	54,286,858,200	42,506,366,000
Total For R197									19,517,225,574,000.00	54,286,858,200	42,506,366,000
R202 On 07/12/2033 Spot Bond			2.97000	240.86179	3.01500	239.55154			363,104,836,776,000.00	122,257,520,800	317,558,933,600
Total R202 SPOT									3,104,836,776,000.00	122,257,520,800	317,558,933,600
Total For R202									3,104,836,776,000.00	122,257,520,800	317,558,933,600
R2023 On 28/02/2023 Spot Bond			7.73500	101.46372	7.70500	101.54051			459,378,093,571,500.00	1,610,779,326,900	1,558,938,111,400
Total R2023 SPOT									9,378,093,571,500.00	610,779,326,900	558,938,111,400
Total For R2023									9,378,093,571,500.00	610,779,326,900	558,938,111,400
R2030 On 31/01/2030 Spot Bond			9.12000	94.53330	9.12000	94.51001			795,616,991,888,000.00	854,782,564,900	808,537,614,800
Total R2030 SPOT									15,616,991,888,000.00	854,782,564,900	308,537,614,800
Total For R2030									15,616,991,888,000.00	854,782,564,900	308,537,614,800
R2032 On 31/03/2032 Spot Bond			9.35500	92.63901	9.35500	92.61587			015,080,527,485,000.00	963,664,407,000	1,167,962,454,100
Total R2032 SPOT									15,080,527,485,000.00	963,664,407,000	167,962,454,100
Total For R2032									15,080,527,485,000.00	963,664,407,000	167,962,454,100
R2035 On 28/02/2035 Spot Bond			9.59000	95.85485	9.59000	95.83046			471,255,104,780,000.00	987,617,842,000	984,557,430,300
Total R2035 SPOT									1,255,104,780,000.00	987,617,842,000	384,557,430,300
Total For R2035									1,255,104,780,000.00	987,617,842,000	384,557,430,300
R2037 On 31/01/2037 Spot Bond			9.68000	92.31897	9.68000	92.29486			982,566,507,872,000.00	824,645,300,400	933,832,821,700
Total R2037 SPOT									12,566,507,872,000.00	824,645,300,400	333,832,821,700
Total For R2037									12,566,507,872,000.00	824,645,300,400	333,832,821,700
R2040 On 31/01/2040 Spot Bond			9.77000	95.56921	9.77000	95.54404			332,730,826,597,000.00	545,827,106,100	964,894,218,400
Total R2040 SPOT									12,730,826,597,000.00	545,827,106,100	364,894,218,400
Total For R2040									12,730,826,597,000.00	545,827,106,100	364,894,218,400
R2044 On 31/01/2044 Spot Bond			9.79000	92.67020	9.79000	92.64574			632,050,481,686,000.00	370,995,963,400	853,374,470,100
Total R2044 SPOT									12,050,481,686,000.00	370,995,963,400	353,374,470,100
Total For R2044									12,050,481,686,000.00	370,995,963,400	353,374,470,100
R2048 On 28/02/2048 Spot Bond			9.73500	92.12852	9.73500	92.10471			218,489,855,407,500.00	638,776,564,500	1,441,972,998,900
Total R2048 SPOT									18,489,855,407,500.00	638,776,564,500	441,972,998,900
Total For R2048									18,489,855,407,500.00	638,776,564,500	441,972,998,900
R207 On 15/01/2020 Spot Bond			6.27500	102.87892	6.27500	102.86136			262,932,854,377,500.00	41,901,650,100	1,429,856,584,700
Total R207 SPOT									12,932,854,377,500.00	41,901,650,100	429,856,584,700
Total For R207									12,932,854,377,500.00	41,901,650,100	429,856,584,700
R208 On 31/03/2021 Spot Bond			6.78000	100.62071	6.78000	100.60238			563,959,511,312,000.00	673,150,370,400	717,490,805,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 SPOT									33,959,511,312,000.00	673,150,370,400	717,490,805,400
Total For R208									33,959,511,312,000.00	673,150,370,400	717,490,805,400
R209 On 31/03/2036 Spot Bond			9.62000	72.74844	9.54500	73.22188			915,233,177,582,000.00	1,862,290,351,100	1,671,761,529,900
Total R209 SPOT									15,233,177,582,000.00	862,290,351,100	571,761,529,900
Total For R209									15,233,177,582,000.00	862,290,351,100	571,761,529,900
R210 On 31/03/2028 Spot Bond			2.93000	189.09949	2.93000	189.03428			139,723,863,715,000.00	47,687,325,500	73,544,376,500
Total R210 SPOT									19,723,863,715,000.00	47,687,325,500	73,544,376,500
Total For R210									19,723,863,715,000.00	47,687,325,500	73,544,376,500
R212 On 31/01/2022 Spot Bond			2.40500	158.68380	2.44500	158.46587			149,815,275,388,000.00	478,093,669,600	278,794,768,400
Total R212 SPOT									19,815,275,388,000.00	478,093,669,600	278,794,768,400
Total For R212									19,815,275,388,000.00	478,093,669,600	278,794,768,400
R213 On 28/02/2031 Spot Bond			9.31500	84.89847	9.24000	85.34991			732,412,260,485,000.00	185,980,919,000	371,362,403,500
Total R213 SPOT									12,412,260,485,000.00	185,980,919,000	371,362,403,500
Total For R213									12,412,260,485,000.00	185,980,919,000	371,362,403,500
R214 On 28/02/2041 Spot Bond			9.75000	72.02761	9.75000	72.00898			873,732,755,100,000.00	397,305,923,600	743,088,548,600
Total R214 SPOT									13,732,755,100,000.00	397,305,923,600	743,088,548,600
Total For R214									13,732,755,100,000.00	397,305,923,600	743,088,548,600
RCG01 On 24/10/2019 Spot Bond					0.00000	100.65518			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.38761				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					0.00000	101.17973				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.40630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.56050				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.35172				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.36193				0.00	0	43,000,000
Total RDFB11 SPOT										0.00	0	43,000,000
Total For RDFB11										0.00	0	43,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.64723				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.60240				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.32615				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.49360				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.84682				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.84204				0.00	720,000,000	360,000,000
Total RDFB17 SPOT										0.00	720,000,000	360,000,000
Total For RDFB17										0.00	720,000,000	360,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.83828				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.05017				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.07935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.10972				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.92367				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.40619				0.00	0	1,020,000,000
Total RDFC43 SPOT										0.00	0	1,020,000,000
Total For RDFC43										0.00	0	1,020,000,000
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.44721				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	99.82685				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 28/07/2019 Spot Bond					0.00000	100.14896				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB14I On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB14U SPOT										0.00	0	0
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.76232				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED11 On 12/03/2020 Spot Bond					0.00000	101.68419				0.00	0	0
Total RED111 SPOT										0.00	0	0
Total For RED111										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	100.66958				0.00	0	326,000,000
Total RED121 SPOT										0.00	0	326,000,000
Total For RED121										0.00	0	326,000,000
RED20 On 05/01/2020 Spot Bond					0.00000	101.03378				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	101.15842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.56698				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.39482				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.06575				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	104.13359				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	105.14250				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	101.25555				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.97204				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	99.94128				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.72037				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	102.53037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.32062			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	99.99793			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.51389			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.62193			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
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES43U SPOT									0.00	0	0
Total For RES43U									0.00	0	0
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		500,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total RES45U SPOT								10,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total For RES45U								10,000,000,000,000.00	75,000,000,000	75,000,000,000	
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RMBI06 SPOT								0.00	0	0	
Total For RMBI06								0.00	0	0	
RW21 On 21/04/2021 Spot Bond			7.88000	104.14990	7.88000	104.12792		218,083,728,000.00	27,675,600	6,918,900	
Total RW21 SPOT								218,083,728,000.00	27,675,600	6,918,900	
Total For RW21								218,083,728,000.00	27,675,600	6,918,900	
RW23 On 10/12/2023 Spot Bond			9.35500	104.41831	9.35500	104.39208		304,348,086,000.00	32,533,200	8,133,300	
Total RW23 SPOT								304,348,086,000.00	32,533,200	8,133,300	
Total For RW23								304,348,086,000.00	32,533,200	8,133,300	
RW28 On 10/12/2028 Spot Bond			10.84000	100.64971	10.84000	100.62052		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.17059			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.18999			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	100.30834			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	102.78756			0.00	0	10,000,000
Total SBK20 SPOT									0.00	0	10,000,000
Total For SBK20									0.00	0	10,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.21463			0.00	0	360,000,000
Total SBK21 SPOT									0.00	0	360,000,000
Total For SBK21									0.00	0	360,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	104.05396			0.00	320,000,000	160,000,000
Total SBK22 SPOT									0.00	320,000,000	160,000,000
Total For SBK22									0.00	320,000,000	160,000,000
SBK23 On 28/05/2022 Spot Bond			9.90500	109.37142	9.90500	109.34222			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.82004			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.26124			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			9.23000	105.71491	9.23000	105.68885			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.02334			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.20425			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.04000	107.86866	8.04000	107.84530		77,010,336,000.00	9,578,400	2,394,600	
Total SBS19 SPOT								77,010,336,000.00	9,578,400	2,394,600	
Total For SBS19								77,010,336,000.00	9,578,400	2,394,600	
SBS20 On 15/05/2026 Spot Bond			9.28500	103.66615	9.28500	103.64015		370,348,938,000.00	39,886,800	9,971,700	
Total SBS20 SPOT								370,348,938,000.00	39,886,800	9,971,700	
Total For SBS20								370,348,938,000.00	39,886,800	9,971,700	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.35044		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS24 On 24/05/2019 Spot Bond					0.00000	101.75322		0.00	0	0	
Total SBS24 SPOT								0.00	0	0	
Total For SBS24								0.00	0	0	
SBS25 On 24/05/2019 Spot Bond			7.39500	104.07653	7.39500	104.05552		726,467,052,000.00	98,237,600	1,314,559,400	
Total SBS25 SPOT								726,467,052,000.00	98,237,600	1,314,559,400	
Total For SBS25								726,467,052,000.00	98,237,600	1,314,559,400	
SBS27 On 20/02/2024 Spot Bond			8.70500	107.58644	8.70500	107.56112		1,509,074,426,000.00	173,357,200	43,339,300	
Total SBS27 SPOT								1,509,074,426,000.00	173,357,200	43,339,300	
Total For SBS27								1,509,074,426,000.00	173,357,200	43,339,300	
SBS29 On 12/06/2019 Spot Bond			7.19000	103.61025	7.19000	103.58998		0.00	0	0	
Total SBS29 SPOT								0.00	0	0	
Total For SBS29								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			9.39500	97.62281	9.39500	97.59805		0.00	0	0	
Total SBS3 SPOT								0.00	0	0	
Total For SBS3								0.00	0	0	
SBS30 On 12/06/2019 Spot Bond					0.00000	101.31967		0.00	0	0	
Total SBS30 SPOT								0.00	0	0	
Total For SBS30								0.00	0	0	
SBS31 On 12/06/2027 Spot Bond			9.49000	105.54817	9.49000	105.52129		3,347,487,416,000.00	352,738,400	88,184,600	

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 SBS31 SPOT									3,347,487,416,000.00	352,738,400	88,184,600
Total For SBS31									3,347,487,416,000.00	352,738,400	88,184,600
SBS33 On 19/09/2019 Spot Bond					0.00000	101.11920			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			9.39000	104.26275	9.39000	104.23676			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					0.00000	100.58709			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.85500	102.22337	7.85500	102.20161			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.09500	102.41377	9.09500	102.38862			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.03000	100.52515	10.03000	100.49798			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.36500	100.31583	8.36500	100.29312			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	100.42317			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.59000	104.00544	8.59000	103.98128			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.19000	106.84680	9.19000	106.82029			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.50500	107.41379	9.50500	107.38625			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	100.78836			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.62000	108.78204	8.62000	108.75669				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.35886				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.29139				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.11959				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.88500	103.83925	8.88500	103.81432				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			9.58000	9.58000	9.58000	103.26565				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.25039				0.00	800,000,000	440,000,000
Total SBS52 SPOT										0.00	800,000,000	440,000,000
Total For SBS52										0.00	800,000,000	440,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.06762				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.64779				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.34532				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.46000	104.88669	8.46000	104.86282				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.28241				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.36800				0.00	0	10,000,000
Total SBS58 SPOT										0.00	0	10,000,000
Total For SBS58										0.00	0	10,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.62094				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.25259				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.02191				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	100.02338				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	100.02729				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.51000	293.91089	3.51000	293.80477				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.11500	4.11500	4.11500	211.79197				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	106.26268				0.00	280,000,000	6,590,000,000
Total SBT101 SPOT										0.00	280,000,000	6,590,000,000
Total For SBT101										0.00	280,000,000	6,590,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	105.97769				0.00	300,000,000	2,296,268,500
Total SBT102 SPOT										0.00	300,000,000	2,296,268,500
Total For SBT102										0.00	300,000,000	2,296,268,500
SBT103 On 31/03/2024 Spot Bond					0.00000	101.20440				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	102.19708				0.00	0	170,000,000

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 SBT201 SPOT										0.00	0	170,000,000
Total For SBT201										0.00	0	170,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.72790				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			9.75500	106.72777	9.75500	106.69985				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.55236				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.90104				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.90118				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.79998				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.46492				0.00	0	21,000,000,000
Total SLI4 SPOT										0.00	0	21,000,000,000
Total For SLI4										0.00	0	21,000,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	99.79218				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.78591				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.79751				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.79151				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	99.78253				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.77985				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.77929				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.77818				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	99.76302				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.75756				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.76885				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.76365				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.22514				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			9.95500	106.57560	9.95500	106.54732				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.38149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.31642				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	102.18820				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.70827				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.89577				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.91623				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.81759				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.94069				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	101.45691				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	100.34370				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	101.00875				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	101.27480				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										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			8.12500	100.39649	8.12500	100.37464				0.00	0	200,000,000
Total SSA06 SPOT										0.00	0	200,000,000
Total For SSA06										0.00	0	200,000,000
SSN00L On 31/03/2021 Spot Bond			8.35000	97.91442	8.35000	97.89253				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00L On 31/03/2021 Spot Bond			8.35000	97.91442	8.35000	97.89253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			4.20500	4.20500	4.20500	125.90514				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.04000	106.33845	10.04000	106.30983				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			11.11000	74.58909	11.11000	74.56717				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	101.05926				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.71458				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	101.21428				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.58626				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.93745				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.75620				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.61057				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.51955				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.10500	103.10202	9.10500	103.07695				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.15000	107.10662	4.15000	107.06604				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.31079				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.15429				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.65107				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			3.64000	3.64000	3.64000	292.28739				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	100.92634				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.43610				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			6.83200	102.38126	6.83200	102.36247				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.24547				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.06809				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.70036				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			4.15000	4.15000	4.15000	171.87066				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	130.07375				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.49000	4.49000	4.49000	101.99356				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			3.76000	3.76000	3.76000	95.43788				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			4.11000	4.11000	4.11000	172.40441				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.67405				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.65398				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.60463				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.30161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	101.28187				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	101.19977				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	100.52696				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	102.73900				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN079 On 16/08/2020 Spot Bond					0.00000	102.02729				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN080 On 27/08/2024 Spot Bond					0.00000	101.72506				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	101.43343				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN082 On 05/11/2023 Spot Bond					0.00000	99.99975				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN083 On 07/12/2033 Spot Bond			3.89000	3.89000	3.89000	217.13697				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN085 SPOT									0.00	0	0
Total For SSN085									0.00	0	0
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SSN086 On 10/10/2019 Spot Bond					0.00000	100.57756			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			9.56000	98.25786	9.56000	98.23279			9,284,672,000.00	971,200	242,800
Total SZ25 SPOT									9,284,672,000.00	971,200	242,800
Total For SZ25									9,284,672,000.00	971,200	242,800
T12A11 On 21/08/2019 Spot Bond					0.00000	102.01377			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			7.92500	102.16370	7.92500	102.14202			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.85708			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.82500	105.28161	7.82500	105.25929			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.83771			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			7.92500	104.98866	7.92500	104.96613			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.69372			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			7.87500	104.24577	7.87500	104.22352			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.80916			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.77230				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.81249				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.55795	8.55000	105.53354				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.64101				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.67059				0.00	0	5,000,000,000
Total TFS136 SPOT										0.00	0	5,000,000,000
Total For TFS136										0.00	0	5,000,000,000
TFS13€ On 27/05/2019 Spot Bond					0.00000	101.65921				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.55887				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.16786				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.43568				0.00	0	500,000,000
Total TFS144 SPOT										0.00	0	500,000,000
Total For TFS144										0.00	0	500,000,000
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.12134				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.88527				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.62194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.01947				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	101.52161				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.59486				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154On 06/07/2023 Spot Bond					0.00000	100.64789				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.41470				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.44378				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157On 16/11/2023 Spot Bond					0.00000	99.78425				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.05769				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.07684				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					0.00000	100.24172				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.77236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			7.87500	7.87500	7.87500	102.22507			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	101.81276			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			7.78500	101.96473	7.78500	101.94347			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	101.81276			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			7.89500	101.82046	7.89500	101.79894			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	101.90364			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.90364			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.90364			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.90364			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	102.29424			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	102.29424			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	102.06517			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.06315				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.72082				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.71799				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.73783				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	102.70873				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.99463				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.02500	103.46948	8.02500	103.44699				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	102.56504				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			7.91500	104.04141	7.91500	104.01909				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.90352				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.90554				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.96408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.90813				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.89746				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	102.04481				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	102.06096				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	102.06500				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	102.08912				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	102.15580				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	102.71034				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	102.71034				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	102.77079				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	102.72154				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	102.75064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond					0.00000	102.23199				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.84074				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			8.08000	109.20081	8.08000	109.17692				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond					0.00000	101.98354				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	102.98419				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			8.13000	107.05521	8.13000	107.03165				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.96382				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	102.35385				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.87908				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	102.06468				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	103.37244				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	102.00014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.66933				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.62704				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	103.65170				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.75189				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.79238				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.49409				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	102.01404				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.59921				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.72364				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.74393				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.83679				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.82064				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.55956				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.93165				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	102.50321				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.88321				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.51850				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.41772				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.31289				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	100.56563				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.46674				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	100.95026				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	100.83029				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.66500	7.66500	7.66500	99.88044			2,299,500,000,000.00		300,000,000	1,037,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									2,299,500,000,000.00	300,000,000	1,037,500,000
Total For TL20									2,299,500,000,000.00	300,000,000	1,037,500,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	60.99674	100.00000	60.88101			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.48846			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.50875			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			8.89500	101.93552	8.89500	101.91141			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.40500	102.31853	9.40500	102.29298			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.84447			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.55358			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.81000	97.97130	9.81000	97.94567			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.29661			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TLC07 On 17/09/2019 Spot Bond					0.00000	100.90574			0.00	0	0
Total TLC07 SPOT									0.00	0	0
Total For TLC07									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	100.99892			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.01000	104.58684	8.01000	104.56453		1,756,618,632,000.00		219,303,200	33,372,726,900
Total TN20 SPOT								1,756,618,632,000.00		219,303,200	33,372,726,900
Total For TN20								1,756,618,632,000.00		219,303,200	33,372,726,900
TN20/R On 17/09/2020 Spot Bond			100.00000	41.42160	100.00000	41.33043		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	27.01105	100.00000	26.95060		0.00		0	0
Total TN21U SPOT								0.00		0	0
Total For TN21U								0.00		0	0
TN23 On 06/11/2023 Spot Bond			9.10500	106.17144	9.10500	106.14576		277,651,512,000.00		30,494,400	21,249,973,600
Total TN23 SPOT								277,651,512,000.00		30,494,400	21,249,973,600
Total For TN23								277,651,512,000.00		30,494,400	21,249,973,600
TN23/R On 06/11/2023 Spot Bond			100.00000	13.14924	100.00000	13.12030		0.00		0	0
Total TN23/R2023 SPOT								0.00		0	0
Total For TN23/R2023								0.00		0	0
TN25 On 19/08/2025 Spot Bond			10.04000	99.51902	10.04000	99.49209		435,912,704,000.00		43,417,600	23,189,005,500
Total TN25 SPOT								435,912,704,000.00		43,417,600	23,189,005,500
Total For TN25								435,912,704,000.00		43,417,600	23,189,005,500
TN25/R On 19/08/2025 Spot Bond			100.00000	11.84103	100.00000	11.81453		0.00		0	0
Total TN25/R186 SPOT								0.00		0	0
Total For TN25/R186								0.00		0	0
TN27 On 14/11/2027 Spot Bond			10.22000	92.44153	10.22000	92.41608		6,209,672,000.00		607,600	700,151,900
Total TN27 SPOT								6,209,672,000.00		607,600	700,151,900
Total For TN27								6,209,672,000.00		607,600	700,151,900
TN27/R On 14/11/2027 Spot Bond			100.00000	8.85256	100.00000	8.83274		0.00		0	0
Total TN27/R186 SPOT								0.00		0	0
Total For TN27/R186								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30 On 09/10/2030 Spot Bond			10.82000	98.71543	10.82000	98.68701			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	119.28473	8.00000	119.25917			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			11.65000	93.76044	11.65000	93.73144			0.00	0	10,000,000,000
Total TN40 SPOT									0.00	0	10,000,000,000
Total For TN40									0.00	0	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.80428	10.75000	100.77545			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.15900	10.00000	106.13100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			8.39000	105.74029	8.39000	105.71629			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			8.17500	106.01545	8.17500	105.99212			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2Ai On 14/12/2020 Spot Bond			7.97500	7.97500	7.97500	106.33056			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.40749			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.44338			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.59401			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.65135			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2D On 14/12/2020 Spot Bond					0.00000	102.02341			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.02341			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.93441			0.00	0	0
Total TRA3A2 SPOT									0.00	0	0
Total For TRA3A2									0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.98322			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			8.80500	105.00519	8.80500	104.98020			0.00	0	0
Total TRA3A4 SPOT									0.00	0	0
Total For TRA3A4									0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.92334			0.00	0	0
Total TRA3A6 SPOT									0.00	0	0
Total For TRA3A6									0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.96551			0.00	0	0
Total TRA3A7 SPOT									0.00	0	0
Total For TRA3A7									0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	102.30188			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0
Total For TRA3B1									0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	102.25541			0.00	0	0
Total TRA3B2 SPOT									0.00	0	0
Total For TRA3B2									0.00	0	0
TRA4A On 13/04/2020 Spot Bond					0.00000	101.18347			0.00	0	0
Total TRA4A1 SPOT									0.00	0	0
Total For TRA4A1									0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	101.26858			0.00	0	0
Total TRA4A2 SPOT									0.00	0	0
Total For TRA4A2									0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	101.30870			0.00	0	0
Total TRA4A3 SPOT									0.00	0	0
Total For TRA4A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4A On 13/04/2024 Spot Bond			9.10500	102.39035	9.10500	101.60860				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.45955				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	93.15339				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP22 On 10/10/2019 Spot Bond					0.00000	96.73336				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	92.83596				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.03590				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.06449				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.07649				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.08603				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC29 On 15/05/2019 Spot Bond					0.00000	101.69101				0.00	0	0
Total TWC294 SPOT										0.00	0	0
Total For TWC294										0.00	0	0
TWC29 On 29/05/2019 Spot Bond					0.00000	101.41775				0.00	0	0
Total TWC295 SPOT										0.00	0	0
Total For TWC295										0.00	0	0
TWC29 On 05/06/2019 Spot Bond					0.00000	101.25260				0.00	0	0
Total TWC296 SPOT										0.00	0	0
Total For TWC296										0.00	0	0
TWC29 On 05/07/2019 Spot Bond					0.00000	100.58439				0.00	0	0
Total TWC297 SPOT										0.00	0	0
Total For TWC297										0.00	0	0
TWC29 On 10/07/2019 Spot Bond					0.00000	100.43772				0.00	0	0
Total TWC298 SPOT										0.00	0	0
Total For TWC298										0.00	0	0
TWC29 On 15/07/2019 Spot Bond					0.00000	100.37519				0.00	0	0
Total TWC299 SPOT										0.00	0	0
Total For TWC299										0.00	0	0
TWC30 On 25/07/2019 Spot Bond					0.00000	100.25078				0.00	0	0
Total TWC300 SPOT										0.00	0	0
Total For TWC300										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC30 On 31/07/2019 Spot Bond					0.00000	100.12539			0.00	0	0
Total TWC301 SPOT									0.00	0	0
Total For TWC301									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.56000	105.43156	8.56000	105.40755			5,201,056,000.00	607,600	151,900
Total UG21 SPOT									5,201,056,000.00	607,600	151,900
Total For UG21									5,201,056,000.00	607,600	151,900
UG26 On 09/03/2026 Spot Bond			10.44000	105.96078	10.44000	105.93149			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB4U SPOT									0.00	0	0
Total For VCJB4U									0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB5U SPOT									0.00	0	0
Total For VCJB5U									0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB6U SPOT									0.00	0	0
Total For VCJB6U									0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB7U SPOT									0.00	0	0
Total For VCJB7U									0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB8U SPOT									0.00	0	0
Total For VCJB8U									0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA2U SPOT									0.00	0	0
Total For VCPA2U									0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA3U SPOT									0.00	0	0
Total For VCPA3U									0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA4U SPOT									0.00	0	0
Total For VCPA4U									0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA5U SPOT									0.00	0	0
Total For VCPA5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA6U SPOT									0.00	0	0
Total For VCPA6U									0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA7U SPOT									0.00	0	0
Total For VCPA7U									0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA8U SPOT									0.00	0	0
Total For VCPA8U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB4U SPOT									0.00	0	0
Total For VCPB4U									0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
Total For VCPB6U									0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB7U SPOT									0.00	0	0
Total For VCPB7U									0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB8U SPOT									0.00	0	0
Total For VCPB8U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.42983				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.22470				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.69306				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.31960				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.24846				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.73269				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.64731				0.00	1,200,000,000	600,000,000
Total VKE14 SPOT										0.00	1,200,000,000	600,000,000
Total For VKE14										0.00	1,200,000,000	600,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VR846L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR846U SPOT										0.00	0	0
Total For VR846U										0.00	0	0
VR847L On 18/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR847U SPOT										0.00	0	0
Total For VR847U										0.00	0	0
VR848L On 25/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR848U SPOT										0.00	0	0
Total For VR848U										0.00	0	0
VR849L On 29/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR849U SPOT										0.00	0	0
Total For VR849U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.99224				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.90832				0.00	1,000,000,000	500,000,000
Total WHL02 SPOT										0.00	1,000,000,000	500,000,000
Total For WHL02										0.00	1,000,000,000	500,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.50910				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.03500	104.07874	7.03500	104.05876			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.91500	106.06255	6.91500	106.04263			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			7.62500	106.54310	7.62500	106.52108		233,492,750,000.00		30,622,000	7,655,500
Total WSP5 SPOT								233,492,750,000.00		30,622,000	7,655,500
Total For WSP5								233,492,750,000.00		30,622,000	7,655,500
WSP5/f On 28/05/2021 Spot Bond			100.00000	30.02891	100.00000	29.96172			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			6.32500	97.53243	6.32500	97.51595			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.57e+017	142,265,859,800	288,129,226,412
Total for SPOT :									1.57e+017	142,265,859,800	288,129,226,412
Total Futures									1.57e+017	142,266,216,735	288,129,961,045
Total Options									7 315 798.00	4,784	101,382
Grand Total:									1.57e+017	142,266,221,519	288,130,062,427