



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/08/2019 Bond Future			10.93351	78.50803	10.86245	78.92280			0.00	0	350
ES33 On 07/11/2019 Bond Future			11.04690	76.31459	10.97306	76.73800			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.15137	77.80372	11.07482	78.23549			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 01/08/2019 Bond Future			11.21182	80.20527	11.14595	80.64431			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.32357	77.57550	11.25514	78.02370			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.42253	79.08952	11.35169	79.54662			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 01/08/2019 Bond Future			136.68629	136.68629	137.14412	137.14412			0.00	0	1,622
I2025 On 07/11/2019 Bond Future			139.51011	139.51011	139.97773	139.97773			0.00	0	0
I2025 On 06/02/2020 Bond Future			140.79371	140.79371	141.27075	141.27075			0.00	0	0
Total I2025 Future									0.00	0	1,622
Total For I2025									0.00	0	1,622
I2029 On 01/08/2019 Bond Future			103.80049	103.80049	104.19937	104.19937			0.00	0	4,180

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/11/2019	Bond Future			104.85368	104.85368	105.26097	105.26097			0.00	0	0
I2029	On	06/02/2020	Bond Future			106.92305	106.92305	107.33860	107.33860			0.00	0	0
Total I2029 Future												0.00	0	4,180
Total For I2029												0.00	0	4,180
I2033	On	01/08/2019	Bond Future			105.77415	105.77415	106.63774	106.63774			0.00	0	6,090
I2033	On	07/11/2019	Bond Future			106.79319	106.79319	107.67487	107.67487			0.00	0	0
I2033	On	06/02/2020	Bond Future			108.90096	108.90096	109.80005	109.80005			0.00	0	0
Total I2033 Future												0.00	0	6,090
Total For I2033												0.00	0	6,090
I2038	On	01/08/2019	Bond Future			122.69761	122.69761	124.70774	124.70774			3,067,440.25	25	11,598
I2038	On	07/11/2019	Bond Future			125.23262	125.23262	127.28437	127.28437			0.00	0	0
I2038	On	06/02/2020	Bond Future			126.05063	126.05063	128.14308	128.14308			0.00	0	0
Total I2038 Future												3,067,440.25	25	11,598
Total For I2038												3,067,440.25	25	11,598
I2046	On	01/08/2019	Bond Future			116.43867	116.43867	117.62444	117.62444			0.00	0	12,658
I2046	On	07/11/2019	Bond Future			117.12942	117.12942	118.34005	118.34005			0.00	0	0
I2046	On	06/02/2020	Bond Future			119.44123	119.44123	120.67606	120.67606			0.00	0	0
Total I2046 Future												0.00	0	12,658
Total For I2046												0.00	0	12,658
I2050	On	01/08/2019	Bond Future			119.57272	119.57272	121.05400	121.05400			7,293,935.92	61	10,948
I2050	On	07/11/2019	Bond Future			122.04277	122.04277	123.55519	123.55519			0.00	0	0
I2050	On	06/02/2020	Bond Future			122.61506	122.61506	124.15721	124.15721			0.00	0	0
Total I2050 Future												7,293,935.92	61	10,948
Total For I2050												7,293,935.92	61	10,948
R186	On	01/08/2019	Bond Future			8.56514	111.71823	8.49795	112.10499		6.34	0.00	0	111,915
R186	On	07/11/2019	Bond Future			8.61144	113.99744	8.54061	114.39241		6.26	0.00	0	0
R186	On	06/02/2020	Bond Future			8.64580	110.91338	8.57137	111.31619		6.46	0.00	0	0
Total R186 Future												0.00	0	111,915
R186	On	01/08/2019	Bond Future	9.05	Call			3,472.80000	3,472.80	3,142,850	6.57	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			8,675.10000	8,675.10	8,290,650	7.39	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Call			1,996.91000	1,996.91	1,733,830	6.31	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			4,287.15000	4,287.15	3,937,210	6.75	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			98.95000	0.09895	115,150	7.11	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			1,954.74000	1,954.74	2,186,810	6.06	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			805.10000	0.80510	650,410	6.06	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			346.23000	0.34623	403,040	6.57	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			5,797.84000	5,797.84	5,427,280	7.11	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			220.83000	0.22083	257,650	6.75	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			14.66000	0.01466	16,970	7.39	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	8.38	Put			1,678.56000	1.67856	1,887,960	6.12	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			995.39000	0.99539	818,030	6.12	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			839.13000	0.83913	962,810	6.31	0.00	0	6,200
R186	On	01/08/2019	Bond Future	9.53	Call			5,849.06000	5.84906	5,478,040	7.12	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			96.31000	0.09631	112,050	7.12	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			5,900.36000	5.90036	5,528,910	7.13	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			93.79000	0.09379	109,100	7.13	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			1,109.08000	1.10908	1,225,660	6.42	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,125.26000	1.12526	1,243,280	6.41	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,567.78000	2.56778	2,323,670	6.25	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			1,515.75000	1.51575	1,666,610	6.25	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			2,902.20000	2.90220	3,145,370	5.86	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,148.44000	1.14844	996,640	5.86	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.95	Call			3,366.98000	3.36698	3,088,590	6.42	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,405.41000	3.40541	3,125,600	6.43	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,093.10000	1.09310	1,208,260	6.43	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,328.73000	3.32873	3,051,780	6.41	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,379.07000	2.37907	2,167,040	6.29	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			2,440.78000	2.44078	2,631,560	6.29	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,409.33000	2.40933	2,195,810	6.30	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			2,416.77000	2.41677	2,606,060	6.30	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,349.37000	2.34937	2,138,830	6.28	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			2,465.38000	2.46538	2,657,650	6.28	0.00	0	0
Total R186 Option												0.00	0	34,200
Total For R186												0.00	0	146,115
R197	On	01/08/2019	Bond Future			303.21385	303.21385	303.29506	303.29506			0.00	0	2,507
R197	On	07/11/2019	Bond Future			309.47774	309.47774	309.56141	309.56141			0.00	0	0
R197	On	06/02/2020	Bond Future			307.93985	307.93985	308.02567	308.02567			0.00	0	0
Total R197 Future												0.00	0	2,507
Total For R197												0.00	0	2,507
R202	On	01/08/2019	Bond Future			238.07233	238.07233	239.68298	239.68298			13,332,050.48	56	9,390
R202	On	07/11/2019	Bond Future			242.99027	242.99027	244.63496	244.63496			0.00	0	0
R202	On	06/02/2020	Bond Future			243.72477	243.72477	245.40228	245.40228			0.00	0	0
Total R202 Future												13,332,050.48	56	9,390
Total For R202												13,332,050.48	56	9,390
R2023	On	01/08/2019	Bond Future			7.66230	103.60924	7.59280	103.82338		2.68	62,165,544.00	600	56,858
R2023	On	07/11/2019	Bond Future			7.66488	101.78932	7.58883	102.00811		3.05	0.00	0	0
R2023	On	06/02/2020	Bond Future			7.64885	103.77519	7.56562	103.99839		2.90	0.00	0	0
Total R2023 Future												62,165,544.00	600	56,858

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R2023	On	01/08/2019	Bond Future	8.94	Call			4.06151000	4.06151	3,849,210	3.77	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			8.57000	0.00857	10,410	3.77	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			4,090.45000	4.09045	3,878,070	3.77	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			8.18000	0.00818	9,940	3.77	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			4,032.59000	4.03259	3,820,380	3.77	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			8.98000	0.00898	10,910	3.77	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			456.44000	0.45644	519,840	3.22	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,625.28000	1.62528	1,469,020	3.23	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			449.36000	0.44936	511,890	3.23	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,582.49000	1.58249	1,427,970	3.22	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			463.37000	0.46337	527,640	3.22	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,603.96000	1.60396	1,448,570	3.22	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			938.60000	0.93860	828,010	2.75	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			1,034.32000	1.03432	1,146,930	2.75	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			953.71000	0.95371	842,120	2.76	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			1,022.54000	1.02254	1,134,150	2.76	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			923.25000	0.92325	813,670	2.74	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			1,045.86000	1.04586	1,159,480	2.74	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												62,165,544.00	600	56,858
R2030	On	01/08/2019	Bond Future			9.19095	92.22101	9.11411	92.70566		8.93	2,305,525.25	25	45,397
R2030	On	07/11/2019	Bond Future			9.24784	94.10283	9.16787	94.59766		9.07	0.00	0	0
R2030	On	06/02/2020	Bond Future			9.29611	91.92935	9.21305	92.43395		9.34	0.00	0	0
Total R2030 Future												2,305,525.25	25	45,397
R2030	On	01/08/2019	Bond Future	8.77	Call			643.41000	0.64341	495,140	8.39	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			3,942.85000	3.94285	3,536,250	9.47	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,672.00000	1.67200	1,398,140	8.83	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			1,253.12000	1.25312	1,442,060	8.90	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			271.26000	0.27126	318,840	9.83	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			5,142.36000	5.14236	5,582,970	7.92	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			133.78000	0.13378	89,740	7.92	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	8.77	Put			2,855.82000	2.85582	3,192,200	8.39	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			1,128.69000	1.12869	1,302,610	8.95	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			2,108.41000	2.10841	1,797,680	8.95	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			451.52000	0.45152	529,570	9.47	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	8.67	Put			3,333.58000	3.33358	3,700,840	8.25	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			465.12000	0.46512	347,730	8.25	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			1,445.21000	1.44521	1,656,000	8.83	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			5,177.75000	5.17775	4,738,510	9.87	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			258.80000	0.25880	304,210	9.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/08/2019	Bond Future	9.90	Call			5,072.41000	5.07241	4,635,340	9.83	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Call			1,920.11000	1.92011	1,624,400	8.90	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			3,992.72000	3.99272	3,584,440	9.49	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			441.29000	0.44129	517,660	9.49	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.91	Call			5,124.99000	5.12499	4,686,830	9.85	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			264.91000	0.26491	311,400	9.85	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,519.77000	3.51977	3,193,420	9.30	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			1,608.17000	1.60817	1,776,650	9.30	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			2,532.45000	2.53245	2,772,120	8.95	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			4,515.36000	4.51536	4,868,690	8.35	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			898.28000	0.89828	756,780	8.35	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	8.57	Put			4,654.72000	4.65472	5,014,400	8.31	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			2,171.66000	2.17166	1,920,760	8.93	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.76	Call			4,711.55000	4.71155	4,340,350	9.70	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			1,129.55000	1.12955	1,253,180	9.70	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.47	Put			1,629.34000	1.62934	1,799,630	9.29	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Put			2,594.39000	2.59439	2,838,320	8.93	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			841.41000	0.84141	706,260	8.31	0.00	0	20,631
R2030	On	07/11/2019	Bond Future	9.12	Call			2,234.55000	2.23455	1,979,390	8.95	0.00	0	20,631
R2030	On	07/11/2019	Bond Future	9.70	Call			4,446.18000	4.44618	4,083,710	9.61	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			1,218.65000	1.21865	1,351,010	9.61	0.00	0	20,631
R2030	On	07/11/2019	Bond Future	9.49	Call			3,559.20000	3.55920	3,231,070	9.31	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,587.22000	1.58722	1,753,920	9.31	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,480.52000	3.48052	3,155,980	9.29	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,724.91000	2.72491	2,467,600	9.23	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			3,171.73000	3.17173	3,419,020	9.23	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,756.73000	2.75673	2,497,690	9.24	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			3,142.21000	3.14221	3,387,770	9.24	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,788.41000	2.78841	2,527,650	9.25	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			3,112.61000	3.11261	3,356,450	9.25	0.00	0	0
Total R2030 Option												0.00	0	103,443
Total For R2030												2,305,525.25	25	148,840
R2032	On	01/08/2019	Bond Future			9.43436	94.22268	9.35258	94.78574		9.69	0.00	0	41,085
R2032	On	07/11/2019	Bond Future			9.49711	91.98309	9.41222	92.55786		10.46	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.54996	93.77792	9.46208	94.36401		10.26	0.00	0	0
Total R2032 Future												0.00	0	41,085
R2032	On	01/08/2019	Bond Future	10.11	Put			336.26000	0.33626	398,690	10.64	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			5,259.98000	5.25998	4,762,160	10.60	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			351.70000	0.35170	416,940	10.60	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			5,316.24000	5.31624	4,817,010	10.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future	10.10	Put			343.94000	0.34394	407,770	10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,372.51000	5.37251	4,871,880	10.64	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,899.90000	3.89990	3,523,530	10.69	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			1,839.58000	1.83958	2,037,980	10.69	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,815.64000	3.81564	3,443,370	10.67	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			1,887.24000	1.88724	2,089,740	10.67	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,857.80000	3.85780	3,483,470	10.68	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			1,863.41000	1.86341	2,063,850	10.68	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			3,558.12000	3.55812	3,844,750	10.16	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			3,107.52000	3.10752	2,806,110	10.17	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			3,524.69000	3.52469	3,809,370	10.17	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			3,039.69000	3.03969	2,742,180	10.15	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			3,591.81000	3.59181	3,880,390	10.15	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			3,073.51000	3.07351	2,774,050	10.16	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	41,085
R2035	On	01/08/2019	Bond Future			9.63954	97.72254	9.56303	98.30813		10.46	47,786,322.06	489	58,977
R2035	On	07/11/2019	Bond Future			9.70594	95.21160	9.62668	95.80936		11.35	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.76490	97.06933	9.68295	97.67888		11.16	0.00	0	0
Total R2035 Future												47,786,322.06	489	58,977
R2035	On	01/08/2019	Bond Future	10.23	Call			5,389.23000	5.38923	4,880,790	11.22	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			459.55000	0.45955	536,700	11.22	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,449.95000	5.44995	4,939,850	11.24	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			449.29000	0.44929	524,780	11.24	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,328.63000	5.32863	4,821,900	11.21	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			470.02000	0.47002	548,880	11.21	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Call			5,733.88000	5.73388	5,287,580	11.97	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			1,462.32000	1.46232	1,613,780	11.97	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			2,238.84000	2.23884	2,456,310	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Put			6,452.09000	6.45209	6,906,720	10.20	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			866.74000	0.86674	723,610	10.20	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			3,424.10000	3.42410	3,724,490	11.10	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			2,610.67000	2.61067	2,313,300	11.10	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.88	Call			4,102.04000	4.10204	3,719,580	11.50	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,211.01000	2.21101	2,426,310	11.50	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			4,148.01000	4.14801	3,763,380	11.51	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,183.48000	2.18348	2,396,610	11.51	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			4,056.29000	4.05629	3,676,000	11.49	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			3,377.75000	3.37775	3,067,350	11.01	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			4,076.22000	4.07622	4,375,370	11.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.60	Call			3,414.97000	3.41497	3,102,550	11.02	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			4,037.93000	4.03793	4,335,060	11.02	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,452.40000	3.45240	3,137,960	11.03	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			3,999.94000	3.99994	4,295,050	11.03	0.00	0	0
Total R2035 Option												0.00	0	10,500
Total For R2035												47,786,322.06	489	69,477
R2037	On	01/08/2019	Bond Future			9.74335	89.79278	9.66178	90.42095		11.56	0.00	0	46,487
R2037	On	07/11/2019	Bond Future			9.80546	91.62513	9.72112	92.26642		11.99	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.85985	89.15273	9.77281	89.80670		12.37	0.00	0	0
Total R2037 Future												0.00	0	46,487
R2037	On	01/08/2019	Bond Future	10.30	Call			5,271.78000	5.27178	4,736,160	12.55	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			529.07000	0.52907	621,620	12.55	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,332.02000	5.33202	4,794,530	12.58	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			518.05000	0.51805	608,730	12.58	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			5,211.69000	5.21169	4,677,970	12.53	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			540.32000	0.54032	634,770	12.53	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,352.31000	2.35231	2,590,950	12.23	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			4,122.06000	4.12206	3,717,090	12.24	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,323.53000	2.32353	2,559,850	12.24	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,167.69000	4.16769	3,760,410	12.25	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,295.06000	2.29506	2,529,070	12.25	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			4,076.65000	4.07665	3,674,000	12.23	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			3,314.57000	3.31457	2,986,940	12.00	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			4,172.99000	4.17299	4,499,330	12.00	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			3,352.33000	3.35233	3,022,490	12.01	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			4,134.16000	4.13416	4,458,290	12.01	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3,390.29000	3.39029	3,058,250	12.03	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			4,095.63000	4.09563	4,417,560	12.03	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	46,487
R2040	On	01/08/2019	Bond Future			9.83326	92.85563	9.76201	93.44548		11.99	0.00	0	28,625
R2040	On	07/11/2019	Bond Future			9.89558	94.75058	9.82196	95.35272		12.45	0.00	0	0
R2040	On	06/02/2020	Bond Future			9.95034	92.08856	9.87442	92.70255		12.87	0.00	0	0
Total R2040 Future												0.00	0	28,625
R2040	On	01/08/2019	Bond Future	10.36	Put			577.94000	0.57794	665,280	12.60	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			5,413.23000	5.41323	4,908,860	12.62	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			565.27000	0.56527	650,750	12.62	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,477.27000	5.47727	4,971,080	12.65	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			552.98000	0.55298	636,640	12.65	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,349.45000	5.34945	4,846,940	12.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	07/11/2019	Bond Future	10.04	Call			4,273.54000	4.27354	3,892,750	12.50	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			2,508.07000	2.50807	2,729,420	12.50	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,321.96000	4.32196	3,938,960	12.51	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			2,476.81000	2.47681	2,695,950	12.51	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			4,225.08000	4.22508	3,846,510	12.49	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			2,539.41000	2.53941	2,762,980	12.49	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			3,364.09000	3.36409	3,641,940	12.21	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Call			3,183.27000	3.18327	2,858,980	12.21	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			5,844.69000	5.84469	6,254,050	11.41	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			1,391.46000	1.39146	1,198,680	11.41	0.00	0	1,260
R2040	On	06/02/2020	Bond Future	9.75	Put			4,573.39000	4.57339	4,877,190	12.60	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			3,592.91000	3.59291	3,280,670	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			4,530.61000	4.53061	4,832,360	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			3,512.73000	3.51273	3,204,610	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			4,615.87000	4.61587	4,921,740	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			3,553.03000	3.55303	3,242,840	12.60	0.00	0	0
Total R2040 Option												0.00	0	2,520
Total For R2040												0.00	0	31,145
R2044	On	01/08/2019	Bond Future			9.83513	90.15770	9.77418	90.67393		12.60	0.00	0	41,321
R2044	On	07/11/2019	Bond Future			9.89423	91.99762	9.83133	92.52452		13.10	0.00	0	0
R2044	On	06/02/2020	Bond Future			9.94603	89.40716	9.88122	89.94455		13.57	0.00	0	0
Total R2044 Future												0.00	0	41,321
R2044	On	01/08/2019	Bond Future	9.36	Call			669.79000	0.66979	529,130	11.26	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			1,783.94000	1.78394	1,979,330	12.38	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,509.40000	2.50940	2,188,560	12.38	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,486.53000	6.48653	6,020,280	13.63	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			744.23000	0.74423	592,810	11.34	0.00	0	228
R2044	On	01/08/2019	Bond Future	9.74	Put			2,254.37000	2.25437	2,490,140	12.19	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			1,962.70000	1.96270	1,682,240	12.19	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.27	Call			4,800.42000	4.80042	4,373,310	13.05	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			581.78000	0.58178	651,960	13.29	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			4,312.33000	4.31233	4,687,900	11.26	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,631.30000	5.63130	5,182,210	13.34	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			556.74000	0.55674	623,880	13.34	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,501.65000	5.50165	5,055,600	13.29	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			739.91000	0.73991	829,030	13.05	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.53	Put			417.93000	0.41793	467,910	13.63	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			4,114.83000	4.11483	4,479,640	11.34	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			5,566.46000	5.56646	5,118,880	13.31	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			569.18000	0.56918	637,830	13.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/11/2019	Bond Future	10.52	Call			6,922.92000	6.92292	6,508,010	13.92	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			1,423.41000	1.42341	1,535,400	13.92	0.00	0	328
R2044	On	07/11/2019	Bond Future	9.19	Put			6,777.10000	6.77710	7,159,000	11.79	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			1,097.37000	1.09737	952,370	11.79	0.00	0	328
R2044	On	07/11/2019	Bond Future	9.74	Put			3,734.58000	3.73458	3,987,390	12.77	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,527.35000	2.52735	2,713,470	13.18	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,468.16000	4.46816	4,125,470	13.19	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			2,495.83000	2.49583	2,680,040	13.19	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,369.04000	4.36904	4,030,180	13.17	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			2,960.27000	2.96027	2,686,180	12.77	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.05	Put			2,559.21000	2.55921	2,747,250	13.17	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Call			4,418.49000	4.41849	4,077,710	13.18	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Call			8,751.33000	8.75133	8,327,850	14.78	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			1,753.71000	1.75371	1,867,620	14.78	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			3,689.17000	3.68917	3,410,470	13.30	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,624.04000	4.62404	4,882,730	13.30	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			3,730.42000	3.73042	3,449,910	13.32	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,580.57000	4.58057	4,837,450	13.32	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			8,413.43000	8.41343	8,801,730	12.29	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			1,395.27000	1.39527	1,246,180	12.29	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,756.54000	4.75654	5,020,690	13.27	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			3,566.73000	3.56673	3,293,490	13.27	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Call			3,648.45000	3.64845	3,371,560	13.29	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			4,668.17000	4.66817	4,928,670	13.29	0.00	0	0
Total R2044 Option												0.00	0	2,952
Total For R2044												0.00	0	44,273
R2048	On	01/08/2019	Bond Future			9.77301	93.98605	9.71206	94.52207		12.43	0.00	0	102,934
R2048	On	07/11/2019	Bond Future			9.83199	91.46229	9.76906	92.00963		13.57	0.00	0	48
R2048	On	06/02/2020	Bond Future			9.88420	93.24682	9.81938	93.80493		13.40	0.00	0	0
Total R2048 Future												0.00	0	102,982
R2048	On	01/08/2019	Bond Future	10.34	Call			5,882.34000	5.88234	5,417,590	13.59	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			613.74000	0.61374	685,010	13.59	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,949.17000	5.94917	5,482,900	13.61	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			601.04000	0.60104	670,790	13.61	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			6,016.13000	6.01613	5,548,370	13.63	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			588.59000	0.58859	656,850	13.63	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,651.46000	4.65146	4,292,620	13.60	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			2,502.79000	2.50279	2,691,290	13.60	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			4,703.57000	4.70357	4,342,740	13.61	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			2,471.13000	2.47113	2,657,640	13.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/11/2019	Bond Future	10.01	Call			4,599.82000	4.59982	4,242,970	13.58	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			2,535.07000	2.53507	2,725,560	13.58	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			4,690.64000	4.69064	4,957,990	13.08	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			3,736.83000	3.73683	3,449,890	13.05	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,780.67000	4.78067	5,051,840	13.05	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			3,779.87000	3.77987	3,491,020	13.07	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,735.47000	4.73547	5,004,730	13.07	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			3,823.14000	3.82314	3,532,380	13.08	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	102,982
R207	On	01/08/2019	Bond Future			5.63669	101.09583	5.63045	101.09856		0.15	0.00	0	4,891
R207	On	07/11/2019	Bond Future			2.57912	103.15849	2.56213	103.16154		0.04	0.00	0	0
Total R207 Future												0.00	0	4,891
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			738.58000	0.73858	735,850	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	01/08/2019	Bond Future	7.34	Call			742.90000	0.74290	740,170	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			747.21000	0.74721	744,480	0.25	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			4.11000	0.00411	3,660	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			91.01000	0.09101	93,610	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			3.71000	0.00371	3,290	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			94.22000	0.09422	96,850	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			3.91000	0.00391	3,470	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			92.61000	0.09261	95,220	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	4,891
R208	On	01/08/2019	Bond Future			6.47859	102.76772	6.47734	102.76966		0.82	0.00	0	10,880
R208	On	07/11/2019	Bond Future			6.23264	101.45904	6.23094	101.46127		0.87	0.00	0	0
R208	On	06/02/2020	Bond Future			5.84716	103.43852	5.84493	103.44096		0.73	0.00	0	0
Total R208 Future												0.00	0	10,880
R208	On	01/08/2019	Bond Future	8.17	Put			0.02000	0.00002	0,010	1.43	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,544.87000	2.54487	2,542,920	1.43	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			0.02000	0.00002	0,010	1.43	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,559.82000	2.55982	2,557,870	1.43	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.02000	0.00002	0,010	1.43	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,574.77000	2.57477	2,572,820	1.43	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			864.89000	0.86489	861,370	1.14	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			69.66000	0.06966	68,370	1.14	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			841.30000	0.84130	837,770	1.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/11/2019	Bond Future	6.82	Put			72.04000	0.07204	70,740	1.13	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			853.17000	0.85317	849,640	1.13	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			70.92000	0.07092	69,620	1.13	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			453.72000	0.45372	450,720	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			143.33000	0.14333	142,770	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			462.04000	0.46204	459,030	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			140.79000	0.14079	140,220	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			445.77000	0.44577	442,780	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			146.25000	0.14625	145,700	0.76	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	10,880
R209	On	01/08/2019	Bond Future			9.58826	74.67488	9.51704	75.14238		11.90	1,568,172.48	21	87,926
R209	On	07/11/2019	Bond Future			9.64475	73.04534	9.57122	73.52261		12.80	0.00	0	0
R209	On	06/02/2020	Bond Future			9.69238	74.47065	9.61667	74.95728		12.67	0.00	0	0
Total R209 Future												1,568,172.48	21	87,926
R209	On	01/08/2019	Bond Future	10.16	Call			4,487.47000	4.48747	4,083,000	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			420.45000	0.42045	483,480	12.60	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,538.85000	4.53885	4,133,020	12.62	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			411.22000	0.41122	472,890	12.62	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			4,436.22000	4.43622	4,033,130	12.58	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			216.21000	0.21621	248,250	13.27	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Put			429.88000	0.42988	494,290	12.58	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,442.79000	2.44279	2,721,400	11.18	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			990.84000	0.99084	801,950	11.18	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			930.11000	0.93011	1,061,030	11.97	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,762.05000	2.76205	2,425,470	11.97	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.46	Call			6,067.77000	6.06777	5,632,310	13.27	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,468.92000	3.46892	3,163,160	12.88	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			1,935.47000	1.93547	2,106,980	12.88	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,508.10000	3.50810	3,200,600	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			1,911.46000	1.91146	2,081,230	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,430.12000	3.43012	3,126,100	12.87	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			1,959.94000	1.95994	2,133,190	12.87	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,874.65000	2.87465	2,626,100	12.38	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,568.35000	3.56835	3,806,430	12.38	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,906.93000	2.90693	2,656,760	12.39	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,535.20000	3.53520	3,771,660	12.39	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,842.28000	2.84228	2,595,370	12.37	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,601.50000	3.60150	3,841,220	12.37	0.00	0	0
Total R209 Option												0.00	0	22,680

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209										1,568,172.48	21	110,606
R210 On 01/08/2019 Bond Future			191.32567	191.32567	192.04701	192.04701				0.00	0	3,142
R210 On 07/11/2019 Bond Future			192.67882	192.67882	193.41566	193.41566				0.00	0	0
R210 On 06/02/2020 Bond Future			196.48177	196.48177	197.23329	197.23329				0.00	0	0
Total R210 Future										0.00	0	3,142
Total For R210										0.00	0	3,142
R212 On 01/08/2019 Bond Future			159.66810	159.66810	159.73037	159.73037				0.00	0	6,690
R212 On 07/11/2019 Bond Future			162.96676	162.96676	163.03072	163.03072				0.00	0	0
R212 On 06/02/2020 Bond Future			163.94367	163.94367	164.00913	164.00913				0.00	0	0
Total R212 Future										0.00	0	6,690
Total For R212										0.00	0	6,690
R213 On 01/08/2019 Bond Future			9.30509	86.89316	9.22325	87.40417		9.49		0.00	0	17,140
R213 On 07/11/2019 Bond Future			9.36581	85.11295	9.28085	85.63456		10.06		0.00	0	0
R213 On 06/02/2020 Bond Future			9.41894	86.77356	9.33091	87.30545		9.96		0.00	0	0
Total R213 Future										0.00	0	17,140
R213 On 01/08/2019 Bond Future	9.99	Call			4,939.91000	4.93991	4,485,410	10.62		0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			310.81000	0.31081	367,320	10.62		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			4,991.25000	4.99125	4,535,530	10.64		0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			304.06000	0.30406	359,350	10.64		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			4,888.75000	4.88875	4,435,490	10.60		0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Put			317.80000	0.31780	375,550	10.60		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			1,614.53000	1.61453	1,795,630	10.15		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			3,470.98000	3.47098	3,128,560	10.16		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			1,593.45000	1.59345	1,772,640	10.16		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Call			3,509.93000	3.50993	3,165,610	10.17		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			1,572.61000	1.57261	1,749,900	10.17		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			3,432.20000	3.43220	3,091,690	10.15		0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Call			2,772.51000	2.77251	2,498,330	9.71		0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Put			3,082.16000	3.08216	3,339,870	9.71		0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Call			2,709.36000	2.70936	2,438,830	9.69		0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Put			3,141.07000	3.14107	3,402,430	9.69		0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Call			2,740.85000	2.74085	2,468,490	9.70		0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Put			3,111.50000	3.11150	3,371,030	9.70		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	17,140
R214 On 01/08/2019 Bond Future			9.79895	73.40971	9.73291	73.86038		12.80		0.00	0	10,672
R214 On 07/11/2019 Bond Future			9.85912	71.60820	9.79099	72.06829		13.89		0.00	0	0
R214 On 06/02/2020 Bond Future			9.91247	73.00531	9.84233	73.47446		13.70		0.00	0	0
Total R214 Future										0.00	0	10,672

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.33	Call			4,472.67000	4.47267	4,090,330	13.97	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			557.99000	0.55799	626,320	13.97	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,524.36000	4.52436	4,140,660	14.00	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			547.08000	0.54708	614,050	14.00	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,421.20000	4.42120	4,040,250	13.95	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			569.21000	0.56921	638,930	13.95	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,577.29000	3.57729	3,283,340	13.90	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,115.01000	2.11501	2,281,150	13.90	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,617.14000	3.61714	3,321,530	13.92	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,089.24000	2.08924	2,253,720	13.92	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,537.62000	3.53762	3,245,330	13.89	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,141.05000	2.14105	2,308,850	13.89	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			3,001.06000	3.00106	2,760,580	13.37	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,831.25000	3.83125	4,059,920	13.37	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			3,034.72000	3.03472	2,792,670	13.38	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,796.47000	3.79647	4,023,570	13.38	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			2,967.84000	2.96784	2,728,920	13.36	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,866.57000	3.86657	4,096,800	13.36	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	10,672
Total for Bond												137,518,990.44	1,277	915,545
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Price Contribution									0.00	0	0
GOVI On 01/08/2019 GOVI			668.69200	668.69200	671.99400	671.99400			0.00	0	444
GOVI On 07/11/2019 GOVI			682.32800	682.32800	685.70200	685.70200			0.00	0	0
GOVI On 06/02/2020 GOVI			695.63400	695.63400	699.07700	699.07700			0.00	0	0
Total GOVI Future									0.00	0	444
GOVI On 01/08/2019 GOVI	638.68	Call			333,140.00000	33.31400	300,120,000		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			333,040.00000	33.30400	300,020,000		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			333,240.00000	33.32400	300,220,000		0.00	0	0
GOVI On 01/08/2019 GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.91	Call			127,920.00000	12.79200	94,180,000		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			127,820.00000	12.78200	94,080,000		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			128,020.00000	12.80200	94,280,000		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			40,630.00000	4.06300	75,060,000		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			40,730.00000	4.07300	75,160,000		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			40,530.00000	4.05300	74,960,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	444
Total for GOVI									0.00	0	444
AL37 On 01/08/2019 Index Future			645.53700	645.53700	646.97200	646.97200			0.00	0	0
AL37 On 07/11/2019 Index Future			658.70100	658.70100	660.17000	660.17000			0.00	0	0
AL37 On 06/02/2020 Index Future			671.54600	671.54600	673.04600	673.04600			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/08/2019 Index Future			747.67900	747.67900	750.81900	750.81900			0.00	0	0
AL7T On 07/11/2019 Index Future			762.92600	762.92600	766.13500	766.13500			0.00	0	0
AL7T On 06/02/2020 Index Future			777.80300	777.80300	781.07900	781.07900			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/08/2019 Index Future			675.42300	675.42300	678.64100	678.64100			0.00	0	975
ALBI On 07/11/2019 Index Future			689.19600	689.19600	692.48500	692.48500			0.00	0	0
ALBI On 06/02/2020 Index Future			702.63600	702.63600	705.99200	705.99200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ALBI Future									0.00	0	975
Total For ALBI									0.00	0	975
IGOV On 01/08/2019 Index Future			263.63400	263.63400	265.13400	265.13400			0.00	0	815
IGOV On 07/11/2019 Index Future			269.07900	269.07900	270.61100	270.61100			0.00	0	219
IGOV On 06/02/2020 Index Future			274.38800	274.38800	275.95200	275.95200			0.00	0	0
Total IGOV Future									0.00	0	1,034
Total For IGOV									0.00	0	1,034
Total for Index									0.00	0	2,009
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			96.33000	96.33000	96.31000	96.31000			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 :									137,518,990.44	1,277	918,049
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.09748			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			8.39000	102.69974	8.39000	102.67668		16,049,580,024,000.00	1,912,941,600	46,183,000	
Total AA07 SPOT								16,049,580,024,000.00	1,912,941,600	46,183,000	
Total For AA07								16,049,580,024,000.00	1,912,941,600	46,183,000	
AB01/R On 24/11/2020 Spot Bond			10.00000	105.98300	10.00000	105.95500		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	99.91019	10.84000	99.88105		0.00	0	0	
Total AB015U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.21105	11.37000	102.18034				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	102.33419	11.81000	102.30229				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	30.45717	100.00000	30.39014				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	28.26299	100.00000	28.19975				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.40900	10.00000	106.38100				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			4.55000	4.55000	4.55000	282.91551				0.00	0	40,000,000
Total ABCPI3 SPOT										0.00	0	40,000,000
Total For ABCPI3										0.00	0	40,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.12807				0.00	0	1,000,000,000
Total ABFN08 SPOT										0.00	0	1,000,000,000
Total For ABFN08										0.00	0	1,000,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.55443				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	100.40892				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	100.54528				0.00	0	0
Total ABFN13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.47282				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.60163				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.24570				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	99.95700				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	102.97375				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	102.13532				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	103.08502				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.91338				0.00	0	650,000,000
Total ABFN22 SPOT										0.00	0	650,000,000
Total For ABFN22										0.00	0	650,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.08726				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	100.87675				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	100.68359				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	102.69484				0.00	0	0
Total ABFN26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN26										0.00	0	0
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.72744				0.00	1,000,000,000	1,000,000,000
Total ABFN27 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN27										0.00	1,000,000,000	1,000,000,000
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.77935				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	102.29082				0.00	0	1,025,000,000
Total ABFN29 SPOT										0.00	0	1,025,000,000
Total For ABFN29										0.00	0	1,025,000,000
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.16182				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	99.99984				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	99.99981				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	99.99975				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.28130				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.18803				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	100.39215				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.19515				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	100.50789				0.00	0	0
Total ABFN38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN38										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.26239				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	99.87530				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	97.36029				0.00	0	1,840,000,000
Total ABK12 SPOT										0.00	0	1,840,000,000
Total For ABK12										0.00	0	1,840,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	101.88544				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	101.81435				0.00	0	3,485,700
Total ABK7 SPOT										0.00	0	3,485,700
Total For ABK7										0.00	0	3,485,700
ABK8 On 03/06/2021 Spot Bond					0.00000	101.27930				0.00	0	3,490,600
Total ABK8 SPOT										0.00	0	3,490,600
Total For ABK8										0.00	0	3,490,600
ABK9 On 18/11/2019 Spot Bond					0.00000	99.87229				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.62000	5.62000	5.62000	147.66266				0.00	0	868,700
Total ABKI02 SPOT										0.00	0	868,700
Total For ABKI02										0.00	0	868,700
ABKI02 On 05/06/2020 Spot Bond			100.00000	54.44037	100.00000	54.30484				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			6.17000	6.17000	6.17000	128.50892				0.00	0	1,306,100
Total ABKI03 SPOT										0.00	0	1,306,100
Total For ABKI03										0.00	0	1,306,100
ABKI03 On 13/10/2021 Spot Bond			100.00000	20.06700	100.00000	20.01728				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			8.42000	8.42000	8.42000	120.47662				0.00	0	0
Total ABKI04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.94505	100.00000	9.92053			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	93.06214			0.00	0	6,756,600
Total ABKS1 SPOT									0.00	0	6,756,600
Total For ABKS1									0.00	0	6,756,600
ABN05 On 18/04/2021 Spot Bond			3.86000	198.46274	3.86000	198.38945			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			3.72000	3.72000	3.72000	129.60710			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.03000	4.03000	4.03000	174.06286		3,425,500,000,000.00	850,000,000	850,000,000	
Total ABN62 SPOT								3,425,500,000,000.00	850,000,000	850,000,000	
Total For ABN62								3,425,500,000,000.00	850,000,000	850,000,000	
ABN63 On 07/12/2033 Spot Bond			3.64000	3.64000	3.64000	224.00386		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			9.19000	9.19000	9.19000	97.05368		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			9.85500	9.85500	9.85500	107.55700		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			7.76500	7.76500	7.76500	99.07638		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			10.40000	10.40000	10.40000	104.67768		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			7.79000	103.78259	7.79000	103.76092		3,159,200,224,000.00	405,545,600	642,284,900	
Total ABS11 SPOT								3,159,200,224,000.00	405,545,600	642,284,900	
Total For ABS11								3,159,200,224,000.00	405,545,600	642,284,900	
ABS12 On 14/05/2020 Spot Bond			7.70000	101.51600	7.70000	101.49516		1,563,706,760,000.00	203,078,800	3,147,500	
Total ABS12 SPOT								1,563,706,760,000.00	203,078,800	3,147,500	

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 For ABS12									1,563,706,760,000.00	203,078,800	3,147,500
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.10502	9.20000	100.08056			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			8.47000	103.18087	8.47000	103.15762			11,328,746,968,000.00	1,337,514,400	80,481,400
Total ABS13 SPOT									11,328,746,968,000.00	1,337,514,400	80,481,400
Total For ABS13									11,328,746,968,000.00	1,337,514,400	80,481,400
ABS14 On 11/11/2020 Spot Bond			7.60000	102.47161	7.60000	102.45084			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			8.39000	104.21315	8.39000	104.18987			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			9.14000	106.17894	9.14000	106.15315			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			9.31000	107.79851	9.31000	107.77187			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			8.55000	105.95857	8.55000	105.93448			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.73000	104.19615	7.73000	104.17444			4,355,109,828,000.00	563,403,600	34,955,500
Total ABS6 SPOT									4,355,109,828,000.00	563,403,600	34,955,500
Total For ABS6									4,355,109,828,000.00	563,403,600	34,955,500
ABS7 On 11/09/2026 Spot Bond			9.28500	99.01973	9.28500	98.99531			168,016,702,644,000.00	18,095,498,400	7,410,629,700
Total ABS7 SPOT									168,016,702,644,000.00	18,095,498,400	7,410,629,700
Total For ABS7									168,016,702,644,000.00	18,095,498,400	7,410,629,700
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.41848	100.00000	10.39555			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.40000	3.40000	3.40000	296.04803			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.87000	157.26218	2.87000	157.20815			0.00	0	0
Total ABS14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	106.40900	10.00000	106.38100				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	90.99471				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond					0.00000	90.06947				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.85000	7.85000	7.85000	102.75970				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	237.09188				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	237.09858				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	101.44212				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	106.40900	10.00000	106.38100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14E On 20/12/2021 Spot Bond					0.00000	101.44670				0.00	0	0
Total ACL145 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.48500	8.48500	8.48500	104.02940				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	101.44234				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	101.36632				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	101.54300				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	101.43452				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	101.98365				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	101.47239				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	101.47705				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	101.47705				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	101.50289				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	101.50289				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL203										0.00	0	0
ACL20 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
ACL21 On 20/09/2020 Spot Bond					0.00000	97.88155				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.42847				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.04769				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	100.48728				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	101.42237				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	101.39958				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	102.14497				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	102.84651				0.00	0	800,000,000
Total AECI02 SPOT										0.00	0	800,000,000
Total For AECI02										0.00	0	800,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	99.86587				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	99.86506				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	102.00741				0.00	0	0
Total AGL01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AGL01									0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	100.92392			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	102.85823			0.00	0	99,776,500
Total AGT01 SPOT									0.00	0	99,776,500
Total For AGT01									0.00	0	99,776,500
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.65931			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	100.35351			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	100.42195			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	100.64844			0.00	0	0
Total AHF3A5 SPOT									0.00	0	0
Total For AHF3A5									0.00	0	0
AHF3AI On 18/04/2022 Spot Bond					0.00000	100.64481			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	100.68481			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	100.72478			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	100.85528			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	100.89507			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	102.57777			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AHF5A1									0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	102.01782			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			9.79000	102.50549	9.79000	102.47843			0.00	0	0
Total AHF5A3 SPOT									0.00	0	0
Total For AHF5A3									0.00	0	0
AHF5B On 21/08/2023 Spot Bond					0.00000	102.08590			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	102.17667			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	102.81182			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		185,000,000,000,000.00	1,850,000,000	1,850,000,000	
Total AHL01U SPOT								15,000,000,000,000.00	1,850,000,000	1,850,000,000	
Total For AHL01U								15,000,000,000,000.00	1,850,000,000	1,850,000,000	
AHL1A1 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		515,000,000,000,000.00	35,150,000,000	35,150,000,000	
Total AHL1AU SPOT								15,000,000,000,000.00	35,150,000,000	35,150,000,000	
Total For AHL1AU								15,000,000,000,000.00	35,150,000,000	35,150,000,000	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		29,099,935,900,000.00	290,999,359	290,999,359	
Total AHY2U SPOT								19,099,935,900,000.00	290,999,359	290,999,359	
Total For AHY2U								19,099,935,900,000.00	290,999,359	290,999,359	
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			9.20000	108.57166	9.20000	108.54498		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			8.88000	105.76266	8.88000	105.73728		2,575,324,320,000.00	290,014,000	0	
Total AIR04 SPOT								2,575,324,320,000.00	290,014,000	0	
Total For AIR04								2,575,324,320,000.00	290,014,000	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.73000	99.97546	10.73000	99.94660			198,009,274,000.00	18,453,800	0
Total AIR05 SPOT									198,009,274,000.00	18,453,800	0
Total For AIR05									198,009,274,000.00	18,453,800	0
AIRL01 On 30/04/2028 Spot Bond			4.03000	178.56212	4.03000	178.49537			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.64281			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	100.57681			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	99.78895			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.40095			0.00	0	344,000,000
Total APF06 SPOT									0.00	0	344,000,000
Total For APF06									0.00	0	344,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	101.30025			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	100.52438			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.53752			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.89000	242.78511	3.89000	242.69514				0.00	0	0
Total ASN022 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond					0.00000	101.47609				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	100.12272				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.90500	217.58215	3.90500	217.50143				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	100.57083				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	100.41279				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	100.38085				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.19773				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	101.61042				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	101.38127				0.00	0	0
Total ASN080 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.42803				0.00	24,000,000	9,600,000
Total ASN083 SPOT										0.00	24,000,000	9,600,000
Total For ASN083										0.00	24,000,000	9,600,000
ASN08: On 03/09/2020 Spot Bond					0.00000	102.01034				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	120.72571				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	100.55905				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.02706				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	87.17158				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	101.83393				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	101.73799				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	101.80603				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	101.79088				0.00	0	0
Total ASN134 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.60000	154.34192	3.60000	154.28582				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.90244				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	82.98340				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	100.22600				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	100.23337				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			3.64500	154.16407	3.64500	154.10786				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	120.97279				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	101.87324				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			4.62000	166.38601	4.62000	166.32120				0.00	0	0
Total ASN154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.15511				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	99.88190				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	102.33543				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	101.75549				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.58189				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	101.55075				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	101.14115				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.30000	105.19311	4.30000	105.15290				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	101.35101				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	101.36347				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.44978				0.00	22,400,000	5,600,000
Total ASN204 SPOT										0.00	22,400,000	5,600,000
Total For ASN204										0.00	22,400,000	5,600,000
ASN20: On 24/08/2021 Spot Bond					0.00000	99.75124				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	99.72795				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	101.82066				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	101.88917				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	101.80781				0.00	0	0
Total ASN232 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN232										0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	101.81950				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	101.81040				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	101.57885				0.00	0	150,000,000
Total ASN264 SPOT										0.00	0	150,000,000
Total For ASN264										0.00	0	150,000,000
ASN27: On 20/06/2023 Spot Bond					0.00000	101.35861				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	100.13518				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	99.99977				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	99.88003				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	99.85830				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	101.62706				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	101.28914				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	101.41936				0.00	0	200,000,000
Total ASN300 SPOT										0.00	0	200,000,000
Total For ASN300										0.00	0	200,000,000
ASN31: On 20/12/2023 Spot Bond					0.00000	101.66981				0.00	0	180,000,000
Total ASN310 SPOT										0.00	0	180,000,000

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 ASN310									0.00	0	180,000,000
ASN31 On 17/01/2020 Spot Bond					0.00000	104.13192			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	101.57451			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	100.38447			0.00	0	14,200,000,000
Total ASN316 SPOT									0.00	0	14,200,000,000
Total For ASN316									0.00	0	14,200,000,000
ASN31 On 30/03/2020 Spot Bond					0.00000	101.07187			0.00	0	0
Total ASN317 SPOT									0.00	0	0
Total For ASN317									0.00	0	0
ASN31 On 31/03/2029 Spot Bond			3.91500	3.91500	3.91500	94.46003			0.00	0	0
Total ASN318 SPOT									0.00	0	0
Total For ASN318									0.00	0	0
ASN31 On 28/02/2033 Spot Bond			4.06500	4.06500	4.06500	93.20745			0.00	0	0
Total ASN319 SPOT									0.00	0	0
Total For ASN319									0.00	0	0
ASN32 On 20/06/2024 Spot Bond					0.00000	101.05976			0.00	0	940,000,000
Total ASN327 SPOT									0.00	0	940,000,000
Total For ASN327									0.00	0	940,000,000
ASN32 On 20/06/2024 Spot Bond					0.00000	100.78419			0.00	0	700,000,000
Total ASN328 SPOT									0.00	0	700,000,000
Total For ASN328									0.00	0	700,000,000
ASN33 On 09/05/2024 Spot Bond					0.00000	100.15007			0.00	0	0
Total ASN333 SPOT									0.00	0	0
Total For ASN333									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.45827			0.00	0	26,473,400
Total BAW18 SPOT									0.00	0	26,473,400
Total For BAW18									0.00	0	26,473,400
BAW19 On 05/12/2020 Spot Bond			8.01000	106.47006	8.01000	106.44709		1,477,747,278,000.00		184,487,800	1,000,000,000
Total BAW19 SPOT								1,477,747,278,000.00		184,487,800	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW19									1,477,747,278,000.00	184,487,800	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.04000	104.46656	8.04000	104.44419			934,264,080,000.00	116,202,000	0
Total BAW21 SPOT									934,264,080,000.00	116,202,000	0
Total For BAW21									934,264,080,000.00	116,202,000	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.30479	9.30000	101.27978			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	102.79965			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.61852			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	100.80381			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	102.97111			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	99.83779			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	101.67061			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	101.75444			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	105.30565			0.00	0	0
Total BAYA57 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA57										0.00	0	0
BAYA55 On 30/06/2020 Spot Bond					0.00000	103.05614				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			11.39000	11.39000	11.39000	105.63240				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	101.47994				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	101.39670				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.45882				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	101.40856				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	102.36717				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	101.39680				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			11.28000	11.28000	11.28000	101.02962				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	101.31962				0.00	0	40,000,000
Total BAYA69 SPOT										0.00	0	40,000,000
Total For BAYA69										0.00	0	40,000,000
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.41818				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	101.31962				0.00	0	0
Total BAYA71 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA71										0.00	0	0
BAYA7: On 31/03/2026 Spot Bond			11.91000	11.91000	11.91000	102.68430				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA7: On 31/03/2022 Spot Bond					0.00000	101.30675				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYB0: On 31/03/2020 Spot Bond					0.00000	101.76428				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0: On 30/09/2020 Spot Bond					0.00000	105.58853				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1: On 30/06/2020 Spot Bond					0.00000	101.82354				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	101.58670				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	101.61545				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	101.61545				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	101.61545				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1: On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2: On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3: On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC124 On 30/05/2019 Spot Bond					0.00000	101.61857				0.00	0	0
Total BC124 SPOT										0.00	0	0
Total For BC124										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.79191				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.13728				0.00	20,000,000,000	10,000,000,000
Total BCJ15 SPOT										0.00	20,000,000,000	10,000,000,000
Total For BCJ15										0.00	20,000,000,000	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.58193				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.16934				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			8.85500	8.85500	8.85500	96.11769				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	8.70585	100.00000	8.68659				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	100.23050				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	100.66127				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.51000	101.04525	8.51000	101.02198				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	101.83967				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.25000	103.99109	8.25000	103.96787				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.89000	103.98270	9.89000	103.95542				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	104.12633				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			10.45000	106.05304	10.45000	106.02369				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	102.12767				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			9.59000	103.73375	9.59000	103.70735				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.27658				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			10.37000	103.95035	10.37000	103.92180				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.50491				0.00	0	0
Total BGL12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			9.02000	108.18683	9.02000	108.16047				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	104.52714				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	104.26758				0.00	0	10,000,000
Total BGL15 SPOT										0.00	0	10,000,000
Total For BGL15										0.00	0	10,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	102.38820				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	102.83395				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	103.47845				0.00	0	500,000,000
Total BGL18 SPOT										0.00	0	500,000,000
Total For BGL18										0.00	0	500,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	104.88868				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	107.38256				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	101.10491				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.44000	103.47834	7.44000	103.45744				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.49066				0.00	0	40,000,000
Total BID07 SPOT										0.00	0	40,000,000
Total For BID07										0.00	0	40,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.08754				0.00	0	0
Total BID08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.13437				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	99.99980				0.00	0	59,149,400
Total BID10 SPOT										0.00	0	59,149,400
Total For BID10										0.00	0	59,149,400
BID11 On 15/11/2023 Spot Bond			8.62000	103.61615	8.62000	103.59239				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.41002				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	100.87755				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	99.84809				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	101.31025				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	101.87732				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	101.25897				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	100.49265				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	100.51393				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	100.80205				0.00	0	0
Total BPPF12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.07659				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	100.46379				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	101.20766				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20: On 27/03/2020 Spot Bond					0.00000	101.25646				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	101.24297				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	100.24263				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2: On 10/11/2021 Spot Bond					0.00000	100.03110				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	103.17835				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.35500	102.91856	9.35500	102.89284				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	103.86393				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			8.11000	100.58456	8.11000	100.56283				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.15942				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			8.99000	104.05157	8.99000	104.02671				0.00	0	0
Total CBL26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.80275			0.00	0	42,468,800
Total CBL27 SPOT									0.00	0	42,468,800
Total For CBL27									0.00	0	42,468,800
CBL28 On 21/05/2021 Spot Bond					0.00000	101.97931			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	100.36061			0.00	0	90,000,000
Total CBL29 SPOT									0.00	0	90,000,000
Total For CBL29									0.00	0	90,000,000
CCT01 On 23/06/2023 Spot Bond			9.82500	114.03962	9.82500	114.00957			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			9.67000	112.58602	9.67000	112.55681		5,894,712,092,000.00	609,587,600	679,186,300	
Total CCT02 SPOT								5,894,712,092,000.00	609,587,600	679,186,300	
Total For CCT02								5,894,712,092,000.00	609,587,600	679,186,300	
CCT03 On 15/03/2025 Spot Bond			9.80000	107.78461	9.80000	107.75660		450,710,267,280,000.00	45,990,843,600	1,379,301,500	
Total CCT03 SPOT								450,710,267,280,000.00	45,990,843,600	1,379,301,500	
Total For CCT03								450,710,267,280,000.00	45,990,843,600	1,379,301,500	
CCT04 On 17/07/2027 Spot Bond			9.89000	9.89000	9.89000	104.11247		25,159,208,582,000.00	2,543,903,800	162,124,000	
Total CCT04 SPOT								25,159,208,582,000.00	2,543,903,800	162,124,000	
Total For CCT04								25,159,208,582,000.00	2,543,903,800	162,124,000	
CGR14 On 25/11/2020 Spot Bond			10.00000	106.40900	10.00000	106.38120		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	102.35584		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	101.84060		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	101.62425		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	99.93075		0.00	0	0	
Total CGR27 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.12872				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	100.67160				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.63936				0.00	0	70,000,000
Total CGR33 SPOT										0.00	0	70,000,000
Total For CGR33										0.00	0	70,000,000
CGR38 On 13/02/2021 Spot Bond					0.00000	100.05632				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	101.55573				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	100.38231				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	100.18279				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	101.22313				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.71832				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	149.68929	3.14000	149.56228				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.57000	3.57000	3.57000	147.50249				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	106.40900	10.00000	106.38100				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	106.40900	10.00000	106.38100				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	106.40900	10.00000	106.38100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN292/JIBAR										0.00	0	0
CLN311 On 14/11/2022 Spot Bond					0.00000	100.02492				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			10.47000	97.38610	10.47000	97.35910				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.99000	98.69165	10.99000	98.66296				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	101.58198				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	100.02442				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	101.57885				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	101.68498				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	100.82735				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			9.65000	105.02650	9.65000	104.99961				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	100.26560				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			11.79000	106.27011	11.79000	106.23703				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	100.27513				0.00	0	0
Total CLN366 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN366										0.00	0	0
CLN371 On 26/07/2022 Spot Bond					0.00000	100.50527				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	109.88682				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.39000	104.00753	8.39000	103.98431				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	101.28325				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.02101	10.98000	99.99196				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	101.67243	11.00000	101.64285				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	101.56337				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			11.58000	103.60452	11.58000	103.57284				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	101.69692				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	101.41160				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	100.53310				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	101.49542				0.00	0	0
Total CLN388 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN388										0.00	0	0
CLN39 On 20/12/2019 Spot Bond					0.00000	101.70452				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond					0.00000	101.41933				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 20/03/2020 Spot Bond					0.00000	101.72761				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond					0.00000	102.10120				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	100.02362				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	100.02349				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	101.41922				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	98.12804				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	101.42681				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40 On 18/07/2020 Spot Bond					0.00000	102.42097				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41 On 20/09/2020 Spot Bond					0.00000	103.09276				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN41 On 20/09/2020 Spot Bond					0.00000	101.94771				0.00	0	0
Total CLN411 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	101.40369				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	102.45248				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.62411				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	100.84407				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	101.48037				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.69996				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	105.12202				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	100.65686				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	103.11138				0.00	0	0
Total CLN425 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	102.01793				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	140.42600				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	141.35000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.55589				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.48760				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.31820				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	142.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	102.77167				0.00	0	0
Total CLN441 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN441										0.00	0	0
CLN44: On 24/05/2021 Spot Bond			8.29000	105.33651	8.29000	105.31288				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45: On 31/01/2022 Spot Bond			3.87000	153.27857	3.87000	153.22174				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45: On 31/01/2025 Spot Bond			5.97000	115.25103	5.97000	115.20179				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			6.21000	113.82511	6.21000	113.77576				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	101.74866				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	99.95132				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	102.77379				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	101.96595				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46: On 15/02/2022 Spot Bond					0.00000	103.01997				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			9.56000	106.21908	9.56000	106.19169				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			9.40000	103.29231	9.40000	103.26653				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	101.51108				0.00	0	0
Total CLN465 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.17678				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.19174				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.37289				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 17/05/2019 Spot Bond					0.00000	99.95566				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	99.86698				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	102.36667				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.57103				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	25.25715	100.00000	25.20063				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	102.35728				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	99.97233				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.70769				0.00	0	0
Total CLN483 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.75810				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.49000	107.00017	8.49000	106.97573				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	102.00589				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.08000	106.73881	12.08000	106.89991				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.88000	103.44424	8.88000	103.41942				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.47166				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	102.36722				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	103.24318				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	101.19477				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	101.56975				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			10.99000	113.39298	10.99000	107.49419				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.85181				0.00	0	0
Total CLN495 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.48000	104.38458	9.48000	104.35831				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	103.43814				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	104.41205				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	99.88049				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.86293				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.89357				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.92554				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	101.61975				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	100.92554				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.51586				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	101.58637				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	99.76205				0.00	0	0
Total CLN508 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.87972				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.17415				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	102.20728				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	101.10661	9.96000	101.62424				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	100.28738	10.01000	100.40111				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	99.69654				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	102.39939	9.60000	103.97536				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	101.61161				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	101.39257				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	101.91126				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.04661				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	101.67595	9.20000	101.65110				0.00	0	0
Total CLN524 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.51872				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	100.48739				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	103.37366				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	100.78039				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	104.36637				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	101.54730				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	101.61161				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	102.18865				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.49535				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	100.70653				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.08000	10.08000	10.08000	104.53545				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	98.59495				0.00	0	0
Total CLN536 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN536										0.00	0	0
CLN53: On 25/10/2023 Spot Bond					0.00000	100.50491				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53: On 16/08/2023 Spot Bond					0.00000	99.97489				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53: On 20/12/2023 Spot Bond					0.00000	101.86684				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	100.79657				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	110.78100				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	101.93506				0.00	28,400,000,000	14,200,000,000
Total CLN542 SPOT										0.00	28,400,000,000	14,200,000,000
Total For CLN542										0.00	28,400,000,000	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	102.66186				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	100.78529				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			9.55000	104.71928	9.55000	104.69230				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			9.60000	103.36304	9.60000	103.33670				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			9.69000	102.33343	9.69000	102.30713				0.00	0	0
Total CLN548 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.00000	4.00000	4.00000	103.78530				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	242.76018				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.00000	4.00000	4.00000	103.78440				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	105.28200				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	114.99600				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	101.67722				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	99.99964				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55 On 12/11/2023 Spot Bond					0.00000	100.04623				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55 On 24/11/2024 Spot Bond					0.00000	99.78240				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	100.85293				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN559										0.00	0	4,000,000,000
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	106.15200				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56 On 11/02/2026 Spot Bond					0.00000	100.04762				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN56 On 12/11/2025 Spot Bond			10.16000	100.01841	10.16000	100.08083				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN56 On 12/11/2025 Spot Bond			9.55000	102.93589	9.55000	102.98254				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN56 On 08/02/2024 Spot Bond					0.00000	100.15342				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN56 On 21/02/2024 Spot Bond					0.00000	99.86517				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN56 On 17/01/2024 Spot Bond					0.00000	100.87171				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN56 On 04/06/2023 Spot Bond					0.00000	101.58805				0.00	0	510,000,000
Total CLN567 SPOT										0.00	0	510,000,000
Total For CLN567										0.00	0	510,000,000
CLN56 On 11/02/2024 Spot Bond					0.00000	100.04577				0.00	0	160,000,000
Total CLN568 SPOT										0.00	0	160,000,000
Total For CLN568										0.00	0	160,000,000
CLN56 On 13/05/2021 Spot Bond					0.00000	100.05041				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN57 On 13/05/2021 Spot Bond					0.00000	100.05093				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN57 On 12/11/2025 Spot Bond			9.78000	101.00372	9.78000	101.02422				0.00	0	0
Total CLN571 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN571										0.00	0	0
CLN57: On 12/11/2025 Spot Bond					0.00000	100.04780				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN57: On 13/05/2021 Spot Bond					0.00000	100.04872				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN57: On 11/02/2024 Spot Bond					0.00000	100.04593				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN57: On 15/03/2024 Spot Bond					0.00000	101.24504				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN57: On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN57: On 20/06/2024 Spot Bond					0.00000	101.14090				0.00	0	160,000,000
Total CLN577 SPOT										0.00	0	160,000,000
Total For CLN577										0.00	0	160,000,000
CLN57: On 18/04/2026 Spot Bond					0.00000	100.31573				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN57: On 02/04/2024 Spot Bond					0.00000	100.25370				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.85500	96.14044	8.85500	96.11769				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.38153				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLNF13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond					0.00000	101.38146			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1 On 20/06/2020 Spot Bond					0.00000	101.43440			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1 On 17/08/2021 Spot Bond					0.00000	99.95180			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.59000	117.58043	8.59000	117.55327			0.00	0	3,055,000,000
Total COJ05 SPOT									0.00	0	3,055,000,000
Total For COJ05									0.00	0	3,055,000,000
COJ07 On 23/03/2021 Spot Bond			8.47000	105.44520	8.47000	105.42144		4,887,545,740,000.00	577,042,000	11,558,400	
Total COJ07 SPOT								4,887,545,740,000.00	577,042,000	11,558,400	
Total For COJ07								4,887,545,740,000.00	577,042,000	11,558,400	
COJ08 On 22/06/2026 Spot Bond			10.11000	111.24016	10.11000	111.21002		26,699,810,388,000.00	2,640,930,800	619,729,400	
Total COJ08 SPOT								26,699,810,388,000.00	2,640,930,800	619,729,400	
Total For COJ08								26,699,810,388,000.00	2,640,930,800	619,729,400	
COJG0 On 09/06/2024 Spot Bond			9.06000	108.87664	9.06000	108.85014		221,236,451,664,000.00	24,419,034,400	2,161,599,600	
Total COJG01 SPOT								221,236,451,664,000.00	24,419,034,400	2,161,599,600	
Total For COJG01								221,236,451,664,000.00	24,419,034,400	2,161,599,600	
COT01 On 03/04/2023 Spot Bond			9.72500	99.10094	9.72500	99.07523		106,057,516,270,000.00	10,905,657,200	2,283,261,400	
Total COT01 SPOT								106,057,516,270,000.00	10,905,657,200	2,283,261,400	
Total For COT01								106,057,516,270,000.00	10,905,657,200	2,283,261,400	
COT02 On 03/04/2028 Spot Bond			11.24500	95.39699	11.24500	95.36848		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			11.20000	94.45316	11.20000	94.42490		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			11.69500	11.69500	11.69500	101.22892		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	101.39889		0.00	0	0	
Total CS002 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.34245				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.56589				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	101.23164				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	101.39115				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	101.18338				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	101.23726				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	101.31517				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	101.56591				0.00	0	0
Total DENG89 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DENG89									0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	100.37000			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	91.14667			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	102.62970			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	99.86424			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.11745			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			9.52000	9.52000	9.52000	103.79357			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	99.86113			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			8.24000	105.17202	8.24000	105.14869		7,297,060,544,000.00	885,565,600	1,281,383,600	
Total DV2021 SPOT								7,297,060,544,000.00	885,565,600	1,281,383,600	
Total For DV2021								7,297,060,544,000.00	885,565,600	1,281,383,600	
DV22 On 07/02/2020 Spot Bond			7.80000	103.68395	7.80000	103.66203		0.00	0	0	
Total DV22 SPOT								0.00	0	0	
Total For DV22								0.00	0	0	
DV22/R On 07/02/2020 Spot Bond			100.00000	61.89422	100.00000	61.75572		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			8.58000	106.63646	8.58000	106.61172		37,317,852,000.00	4,349,400	1,846,713,000	
Total DV23 SPOT								37,317,852,000.00	4,349,400	1,846,713,000	
Total For DV23								37,317,852,000.00	4,349,400	1,846,713,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	16.09139	100.00000	16.05538		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	16.09139	100.00000	16.05538		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			8.78000	105.78194	8.78000	105.75684			121,063,753,472,000.00	13,788,582,400	295,357,400
Total DV24 SPOT									1,063,753,472,000.00	13,788,582,400	295,357,400
Total For DV24									1,063,753,472,000.00	13,788,582,400	295,357,400
DV24/R On 18/02/2024 Spot Bond			9.69000	102.30021	9.69000	102.27347			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.30021	9.69000	102.27347			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.97000	97.25968	10.97000	97.23100			32,574,418,924,000.00	2,969,409,200	146,361,900
Total DV29 SPOT									12,574,418,924,000.00	2,969,409,200	146,361,900
Total For DV29									12,574,418,924,000.00	2,969,409,200	146,361,900
DV29/R On 18/02/2029 Spot Bond			10.10000	102.39631	10.10000	102.36844			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.39631	10.10000	102.36844			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	101.85460			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	102.07364			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	101.37186			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20i On 31/08/2020 Spot Bond					0.00000	101.96573			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	100.59419			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	101.86642			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	101.76542			0.00	0	1,500,000,000
Total DVF22 SPOT									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF22										0.00	0	1,500,000,000
DVF22f On 29/08/2022 Spot Bond					0.00000	102.50472				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22i On 24/10/2022 Spot Bond					0.00000	100.50415				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	100.54517				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	101.22531				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	101.04412				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	101.06615				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30l On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.60000	110.56179	7.60000	105.04397				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	49.39526	100.00000	49.28473				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.86000	103.04078	7.86000	103.01919				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			8.20000	105.49086	8.20000	105.46782				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			9.19000	104.58934	9.19000	104.56380				0.00	0	0
Total ECN24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.15000	105.75168	4.15000	105.71188			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			3.95000	97.47448	3.95000	97.43815			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	123.96900	2.25000	123.92851			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.85500	129.65418	3.80500	130.11636			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			3.77000	117.10217	3.77000	117.05908			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			3.77000	116.09091	3.77000	116.04819			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			3.81000	107.68703	3.81000	107.64733			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			3.92000	98.92437	3.92000	98.88757			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	123.96900	2.25000	123.92851			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.92000	106.09619	7.92000	106.07343			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.89000	106.61237	7.89000	106.58995			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.22000	99.67057	10.22000	99.64358			0.00	0	0
Total EMM03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.77000	10.77000	10.77000	94.44952				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			10.82000	10.82000	10.82000	100.19330				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			10.35000	10.35000	10.35000	103.74566		14,263,904,250,000.00			1,378,155,000	358,048,400
Total EMM06 SPOT								14,263,904,250,000.00		1,378,155,000	358,048,400	
Total For EMM06								14,263,904,250,000.00		1,378,155,000	358,048,400	
EMM07 On 10/07/2027 Spot Bond			10.20000	10.20000	10.20000	104.54153				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			11.04500	11.04500	11.04500	89.28451				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	100.62626				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	100.58492				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	101.74240				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.33522				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	101.74557				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	101.80210				0.00	0	0
Total EPF008 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.42198				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	102.37005				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	100.91445				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.87256				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	101.81387				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	101.63462				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	101.66280				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	101.55221				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPFC3L On 06/09/2019 Spot Bond					0.00000	101.60133				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	100.20706				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4L On 04/03/2020 Spot Bond					0.00000	101.64722				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4L On 03/10/2019 Spot Bond					0.00000	100.90044				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	100.67731				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	100.44932				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT01L 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQT01U									0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	99.95350			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	99.95218			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	99.95074			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	99.94682			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	106.40900	10.00000	106.38100			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.59288			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	99.95620			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.06991			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.95551			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.95385			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.75000	106.91458	8.75000	106.88929		19,698,007,000,000.00	2,251,200,800	3,468,137,100	
Total ES23 SPOT								19,698,007,000,000.00	2,251,200,800	3,468,137,100	
Total For ES23								19,698,007,000,000.00	2,251,200,800	3,468,137,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.03732	10.00000	103.00955		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.70000	91.79467	9.70000	91.77091			81,230,715,820,000.00	8,374,300,600	3,253,590,500
Total ES26 SPOT									11,230,715,820,000.00	8,374,300,600	3,253,590,500
Total For ES26									11,230,715,820,000.00	8,374,300,600	3,253,590,500
ES26/R On 02/04/2026 Spot Bond			7.85000	100.92996	7.85000	100.90873			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			10.83500	77.24618	10.76500	77.63903			315,140,091,122,000.00	121,378,873,200	24,151,434,500
Total ES33 SPOT									15,140,091,122,000.00	121,378,873,200	24,151,434,500
Total For ES33									15,140,091,122,000.00	121,378,873,200	24,151,434,500
ES33/R On 15/09/2033 Spot Bond			7.50000	101.24819	7.50000	101.22794			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			11.05000	79.35589	11.05000	79.33258			409,111,604,810,000.00	127,521,412,200	23,467,088,900
Total ES42 SPOT									19,111,604,810,000.00	127,521,412,200	23,467,088,900
Total For ES42									19,111,604,810,000.00	127,521,412,200	23,467,088,900
ES42/R On 25/04/2042 Spot Bond			8.50000	100.47877	8.50000	100.45591			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	100.63544			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	99.88601			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	101.38910			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	101.43448			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	10.99931	100.00000	10.97177				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	17.92088	100.00000	17.87600				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.89577				0.00	0	404,000,000
Total FIFB08 SPOT										0.00	0	404,000,000
Total For FIFB08										0.00	0	404,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.21533				0.00	0	0
Total FIFB09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.69807			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	100.36569			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	100.04553			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.19361			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	99.88567			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FNT008 On 14/06/2019 Spot Bond					0.00000	102.25616			0.00	0	0
Total FNT008 SPOT									0.00	0	0
Total For FNT008									0.00	0	0
FNT011 On 06/06/2019 Spot Bond					0.00000	101.60438			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	100.93795			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	100.82726			0.00	0	0
Total FNT013 SPOT									0.00	0	0
Total For FNT013									0.00	0	0
FNT014 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		164,181,570,000,000.00	1,641,815,700	1,641,815,700	
Total FNT014 SPOT								164,181,570,000,000.00	1,641,815,700	1,641,815,700	
Total For FNT014								164,181,570,000,000.00	1,641,815,700	1,641,815,700	
FNT015 On 05/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		288,306,560,000,000.00	2,883,065,600	1,441,532,800	
Total FNT015 SPOT								288,306,560,000,000.00	2,883,065,600	1,441,532,800	

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 FNT015										18,306,560,000,000.00	2,883,065,600	1,441,532,800
FNTA1 On 03/06/2019 Spot Bond					0.00000	101.14384				0.00	0	0
Total FNTA10 SPOT										0.00	0	0
Total For FNTA10										0.00	0	0
FNTB1 On 16/09/2019 Spot Bond					0.00000	100.98384				0.00	0	0
Total FNTB10 SPOT										0.00	0	0
Total For FNTB10										0.00	0	0
FNTC1 On 01/08/2019 Spot Bond					0.00000	100.73685				0.00	0	0
Total FNTC10 SPOT										0.00	0	0
Total For FNTC10										0.00	0	0
FNTD1 On 11/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				211,518,960,000,000.00	2,115,189,600	2,115,189,600
Total FNTD10 SPOT										11,518,960,000,000.00	2,115,189,600	2,115,189,600
Total For FNTD10										11,518,960,000,000.00	2,115,189,600	2,115,189,600
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	101.91534				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	103.17345				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			9.59000	9.59000	9.59000	105.24177				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	103.74212				0.00	0	90,000,000
Total FRB15 SPOT										0.00	0	90,000,000
Total For FRB15										0.00	0	90,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.14716				0.00	0	1,085,000,000
Total FRB16 SPOT										0.00	0	1,085,000,000
Total For FRB16										0.00	0	1,085,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.27264				0.00	0	0
Total FRB17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.97187				0.00	2,000,000,000	1,040,000,000
Total FRB18 SPOT										0.00	2,000,000,000	1,040,000,000
Total For FRB18										0.00	2,000,000,000	1,040,000,000
FRB19 On 14/04/2021 Spot Bond			10.29000	104.54437	10.29000	104.51572				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	104.58883				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.71212				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	107.32814				0.00	0	124,000,000
Total FRB22 SPOT										0.00	0	124,000,000
Total For FRB22										0.00	0	124,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	104.43996				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	100.88511				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	101.80732				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			3.03000	156.61640	3.03000	156.56191				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			3.40000	3.40000	3.40000	296.04803				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			3.44500	3.44500	3.44500	131.50411				0.00	0	0
Total FRBI25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.71500	178.42952	3.71500	178.36435			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.86000	3.86000	3.86000	94.91678			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			4.17000	4.17000	4.17000	211.22849			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			4.62500	90.26592	4.62500	90.23073			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.68000	91.91824	4.68000	91.88222			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			8.37000	8.37000	8.37000	88.14946			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			9.35000	9.35000	9.35000	61.25776			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			9.40000	9.40000	9.40000	60.47398			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			4.37000	4.37000	4.37000	125.24543			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	99.85985			0.00	0	0
Total FRC178 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	101.58923				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	94.34633				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	106.40900	10.00000	106.38100				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	101.54534				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.47680				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.12564				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	101.51824				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	100.20105				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	100.31782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215: On 04/11/2019 Spot Bond					0.00000	100.22851				0.00	400,000,000	200,000,000
Total FRC219 SPOT										0.00	400,000,000	200,000,000
Total For FRC219										0.00	400,000,000	200,000,000
FRC221: On 31/01/2022 Spot Bond			3.68000	154.02592	3.68000	153.96961				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC225: On 20/05/2020 Spot Bond					0.00000	102.11034				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC233: On 31/01/2022 Spot Bond			4.54000	150.67819	4.54000	150.61959				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234: On 20/12/2020 Spot Bond					0.00000	102.16456				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC236: On 08/02/2020 Spot Bond					0.00000	103.41848				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC237: On 19/10/2020 Spot Bond					0.00000	107.89049				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC238: On 08/02/2020 Spot Bond					0.00000	103.59489				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC239: On 19/10/2020 Spot Bond					0.00000	108.31473				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC240: On 19/10/2020 Spot Bond					0.00000	108.00317				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC241: On 08/02/2020 Spot Bond					0.00000	103.46640				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241: On 08/02/2020 Spot Bond					0.00000	103.34503				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.18458				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.48322				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.17290				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	100.94453				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.36679				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	100.20861				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	107.15629				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	100.94159				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	100.05344				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	101.56180				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	101.46077				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	102.71265				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.15685				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.66560				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	106.48352				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC260 On 27/02/2023 Spot Bond			3.45500	107.14352	3.45500	107.10501				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	100.84877				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	100.74467				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	101.10522				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	101.71521				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	101.80360				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC266 On 06/08/2023 Spot Bond					0.00000	103.17732				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond					0.00000	100.49978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27(On 16/11/2019 Spot Bond					0.00000	99.97888				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	100.38474				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	102.75254				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	100.36464	9.80000	100.33855				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27(On 12/12/2020 Spot Bond					0.00000	101.55601				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	101.55949				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	101.71593				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	101.10768				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	102.02912				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	101.51807				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	102.50062				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	102.76244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	101.37388				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	100.05636				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	101.49249				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	101.01402				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	100.32981				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	100.32981				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.39201				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	101.56367				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	100.53310				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	101.29536				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	100.63565				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	100.62838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC294 SPOT									0.00	0	0
Total For FRC294									0.00	0	0
FRC294 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total FRC295 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For FRC295									10,000,000,000,000.00	5,000,000,000	5,000,000,000
FRC295 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total FRC296 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000
Total For FRC296									10,000,000,000,000.00	2,000,000,000	2,000,000,000
FRC296 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total FRC297 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000
Total For FRC297									10,000,000,000,000.00	2,000,000,000	2,000,000,000
FRC297 On 15/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRC298 SPOT									0.00	0	0
Total For FRC298									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.32000	4.32000	4.32000	151.46806		0.00	0	0	
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.26000	4.26000	4.26000	151.70047		0.00	0	0	
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.24000	4.24000	4.24000	151.77803		0.00	0	0	
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD16U On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD16U SPOT									0.00	0	0
Total For FRD16U									0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD22U On 30/09/2023 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 FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.56000	88.04365	4.56000	88.00956				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			4.52500	101.88343	4.52500	101.84387				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	101.28515				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	101.85822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.84896				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.13164				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.02144				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.21807				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	99.51773				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	102.76731				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.02225				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			3.46800	3.46800	3.46800	100.92808				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			3.77000	3.77000	3.77000	113.47651				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	100.51088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.51088				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.91000	111.24420	3.91000	111.20286				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.84000	219.15570	3.84000	219.07476				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.70000	99.39658	4.70000	99.35752				0.00	0	10,000,000
Total FRS110 SPOT										0.00	0	10,000,000
Total For FRS110										0.00	0	10,000,000
FRS110 On 07/12/2033 Spot Bond			3.87000	3.87000	3.87000	218.34688				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 31/01/2025 Spot Bond			3.92000	128.29467	3.92000	128.24695				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	114.59306	3.70500	114.55111				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.30000	105.19311	4.30000	105.15290				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.99000	215.54525	3.99000	215.46477				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.04000	214.35797	4.04000	214.27765				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.45000	164.00118	3.45000	115.09821				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.07000	213.64944	4.07000	213.56924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.27000	91.79594	5.27000	91.75846				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			4.80000	164.10308	4.80000	164.03836				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.80000	98.00881	4.80000	97.97002				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			4.32000	170.27224	4.32000	170.20726				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			4.38000	169.48675	4.38000	169.42181				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.58000	202.03389	4.58000	201.95528				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	97.62590				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.73000	98.97774	4.73000	98.93876				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.98500	4.98500	4.98500	95.46516				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.51000	102.10011	4.51000	102.06049				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.19000	171.98845	4.19000	171.92343				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.35000	207.17343	4.35000	207.09409				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.32000	170.27224	4.32000	170.20726				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.32000	170.27224	4.32000	170.20726				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.61000	166.51389	4.61000	166.44908				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			4.22000	126.28499	4.22000	126.23699				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.38000	155.21499	3.38000	155.15951				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.67000	165.74822	4.67000	165.68344				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.71000	165.24002	4.71000	165.17526				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.19000	126.48434	4.19000	126.43636				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.13000	172.78723	4.13000	172.72217				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.72000	4.72000	4.72000	165.04850				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS154 On 20/06/2022 Spot Bond					0.00000	22.39637				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS155 On 06/06/2023 Spot Bond					0.00000	27.39548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	31.59012				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	35.21355				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	18.84822				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	22.90279				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	26.87257				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	30.24147				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	11.60944				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	14.22075				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	14.06315				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	11.67933				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17(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
FRS17(On 16/10/2022 Spot Bond					0.00000	100.70632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.74926				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	23.17560				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	23.17557				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	31.64330				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 02/08/2019 Spot Bond					0.00000	110.91004				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS178 On 15/08/2019 Spot Bond					0.00000	102.92157				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS179 On 18/09/2023 Spot Bond					0.00000	101.45387				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 19/09/2019 Spot Bond					0.00000	96.86094				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS181 On 27/09/2025 Spot Bond					0.00000	101.28918				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	94.33188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	94.38168				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 20/11/2019 Spot Bond					0.00000	106.07297				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond					0.00000	107.42721				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	114.57626				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	112.00956				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 03/09/2019 Spot Bond					0.00000	105.51947				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS189 On 16/03/2020 Spot Bond					0.00000	106.93082				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS190 On 16/03/2020 Spot Bond					0.00000	104.91323				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS191 On 19/03/2020 Spot Bond					0.00000	100.32508				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond					0.00000	102.40895				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			3.21000	3.21000	3.21000	298.28829				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			3.10000	3.10000	3.10000	299.59468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.82000	3.82000	3.82000	291.16776			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.17000	156.05401	3.17000	155.99912			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	100.39347			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.87000	157.26218	2.87000	157.20815			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.22349			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			3.75000	107.48910	3.75000	107.44961			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			3.36000	82.18170	3.36000	114.87723			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			3.38000	3.38000	3.38000	131.95707			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	131.74779			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			4.01000	4.01000	4.01000	288.99208			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.30000	105.30973	7.30000	100.79090		2,984,488,200,000.00		408,834,000	58,012,300
Total FRX19 SPOT								2,984,488,200,000.00		408,834,000	58,012,300
Total For FRX19								2,984,488,200,000.00		408,834,000	58,012,300
FRX20 On 01/10/2020 Spot Bond			7.92000	102.12316	7.92000	102.10148		3,453,883,488,000.00		436,096,400	60,027,600

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 FRX20 SPOT									3,453,883,488,000.00	436,096,400	60,027,600
Total For FRX20									3,453,883,488,000.00	436,096,400	60,027,600
FRX23 On 28/02/2023 Spot Bond			8.39000	8.39000	8.39000	99.53803			1,119,425,682,000.00	133,423,800	2,014,663,400
Total FRX23 SPOT									1,119,425,682,000.00	133,423,800	2,014,663,400
Total For FRX23									1,119,425,682,000.00	133,423,800	2,014,663,400
FRX24 On 10/12/2024 Spot Bond			8.84000	112.88226	8.84000	112.85544			75,570,886,352,000.00	8,548,742,800	4,101,108,100
Total FRX24 SPOT									75,570,886,352,000.00	8,548,742,800	4,101,108,100
Total For FRX24									75,570,886,352,000.00	8,548,742,800	4,101,108,100
FRX25 On 26/07/2025 Spot Bond			9.45000	104.31893	9.45000	104.29232			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			9.31000	102.14594	9.31000	102.12055			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			9.38000	106.32567	9.38000	106.29918			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.61000	106.11516	9.61000	106.08765			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.95500	101.46739	9.95500	101.44017			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			10.12000	97.96598	10.12000	97.93926			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.13500	104.03275	10.13500	104.00466			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			11.14000	74.19564	11.14000	74.17367			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	99.88654			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	99.88121			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2038 Spot Bond					0.00000	99.87684				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	99.85734				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.05557				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.14766				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	99.89949				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	99.21905				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.67893				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	99.89008				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.28842				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	103.09532				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.87024				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	101.89182				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	102.03208				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	102.20467				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	102.31252				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.99608				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	101.26249				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	0.00000				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	101.19435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.96195				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	100.71856				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	102.39674				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.18169				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.13154				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			9.12000	104.46894	9.12000	104.44349				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	101.95694				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	102.23430				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.22838				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			10.00000	100.29384	10.00000	100.26711				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	100.69147				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	100.92510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.52882				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	101.67176				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	101.63662				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.12029				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	101.47559				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	101.51091				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	102.00094				0.00	0	67,000,000
Total GRT30 SPOT										0.00	0	67,000,000
Total For GRT30										0.00	0	67,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	101.78942				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.63966				0.00	400,000,000	200,000,000
Total GRT32 SPOT										0.00	400,000,000	200,000,000
Total For GRT32										0.00	400,000,000	200,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	100.65480				0.00	0	35,912,300
Total GRT33 SPOT										0.00	0	35,912,300
Total For GRT33										0.00	0	35,912,300
GRT34 On 18/04/2029 Spot Bond					0.00000	100.67738				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.91520				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	101.71933				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	100.37284				0.00	30,000,000	15,000,000
Total HILB04 SPOT										0.00	30,000,000	15,000,000
Total For HILB04										0.00	30,000,000	15,000,000
HILB05 On 11/07/2019 Spot Bond					0.00000	100.86868				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	100.84212				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	100.85229				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	101.29787				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.17292				0.00	0	30,000,000
Total HILB09 SPOT										0.00	0	30,000,000
Total For HILB09										0.00	0	30,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	101.59893				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	101.49528				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	101.48699				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	106.40900	10.00000	106.38100				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	99.87094				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.10535				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	100.68578				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			6.81000	106.16819	6.81000	106.14855				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	46.16736	100.00000	46.06406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.66000	293.12216	3.66000	293.01533			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			3.74000	3.74000	3.74000	295.93798			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			3.69000	85.01320	3.69000	100.74402			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			10.58500	92.66875	10.58500	92.64236		6,026,311,476,000.00		569,325,600	2,018,062,700
Total HWAY34 SPOT								6,026,311,476,000.00		569,325,600	2,018,062,700
Total For HWAY34								6,026,311,476,000.00		569,325,600	2,018,062,700
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.70332	100.00000	11.67713			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			10.59000	92.37595	10.59000	92.34962			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	11.70310	100.00000	11.67691			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	100.87064			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.46093			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	106.40900	10.00000	106.38100			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
l2025 On 31/01/2025 Spot Bond			2.83500	135.87197	2.77000	136.29531		404,940,060,000,000.00		142,836,000,000	158,213,234,000

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 I2025 SPOT									14,940,060,000,000.00	142,836,000,000	158,213,234,000
Total For I2025									14,940,060,000,000.00	142,836,000,000	158,213,234,000
I2029 On 31/03/2029 Spot Bond			2.99000	102.51699	2.99000	102.48153			226,797,779,000,000.00	75,852,100,000	77,235,412,200
Total I2029 SPOT									16,797,779,000,000.00	75,852,100,000	77,235,412,200
Total For I2029									16,797,779,000,000.00	75,852,100,000	77,235,412,200
I2033 On 28/02/2033 Spot Bond			3.06000	104.91612	3.06000	104.87968			329,447,600,000,000.00	434,460,000,000	120,520,866,800
Total I2033 SPOT									19,447,600,000,000.00	434,460,000,000	120,520,866,800
Total For I2033									19,447,600,000,000.00	434,460,000,000	120,520,866,800
I2038 On 31/01/2038 Spot Bond			3.26000	122.28781	3.15000	124.24035			106,989,925,330,000.00	32,818,995,500	180,208,865,400
Total I2038 SPOT									16,989,925,330,000.00	32,818,995,500	180,208,865,400
Total For I2038									16,989,925,330,000.00	32,818,995,500	180,208,865,400
I2046 On 31/03/2046 Spot Bond			3.25000	115.72618	3.25000	115.68535			234,529,398,350,000.00	72,162,891,800	206,740,666,900
Total I2046 SPOT									14,529,398,350,000.00	72,162,891,800	206,740,666,900
Total For I2046									14,529,398,350,000.00	72,162,891,800	206,740,666,900
I2050 On 31/12/2050 Spot Bond			3.34000	119.38656	3.28000	120.81977			317,351,144,418,000.00	95,015,312,700	321,543,284,253
Total I2050 SPOT									17,351,144,418,000.00	95,015,312,700	321,543,284,253
Total For I2050									17,351,144,418,000.00	95,015,312,700	321,543,284,253
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	99.80080				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			8.59500	8.59500	8.59500	101.03441				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.19214				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	100.66463				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.09000	8.09000	8.09000	100.42025				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	99.84834				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			3.67000	293.00630	3.67000	292.89942				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	101.52892				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	99.87101				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	99.87099				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	99.86517				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	99.86720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.28249			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	100.68381			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	100.48499			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	99.97798			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	100.76503			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.02112			0.00	0	0
Total IBL123 SPOT									0.00	0	0
Total For IBL123									0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.02156			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	100.97168			0.00	0	0
Total IBL127 SPOT									0.00	0	0
Total For IBL127									0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.80646			0.00	0	0
Total IBL128 SPOT									0.00	0	0
Total For IBL128									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.92000	2.92000	2.92000	157.00586			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	106.40900	10.00000	106.38100			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			8.23500	101.78143	8.23500	101.75875		1,415,761,200,000.00	171,920,000	48,915,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL46 SPOT									1,415,761,200,000.00	171,920,000	48,915,200
Total For IBL46									1,415,761,200,000.00	171,920,000	48,915,200
IBL50 On 02/08/2020 Spot Bond			7.87000	103.96736	7.87000	103.94518			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			9.24000	106.30088	9.24000	106.27435			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	100.52370			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	100.37830			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.02000	156.65667	3.02000	156.60222			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.48153			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	102.34083			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			9.33000	101.83356	9.33000	106.81279			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	99.90548			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.17155			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			7.65500	99.91618	7.65500	99.89525			31,002,750,000.00	4,050,000	528,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL87 SPOT									31,002,750,000.00	4,050,000	528,100
Total For IBL87									31,002,750,000.00	4,050,000	528,100
IBL88 On 20/05/2021 Spot Bond			8.09000	103.95191	8.09000	103.92914			283,454,184,000.00	35,037,600	4,551,400
Total IBL88 SPOT									283,454,184,000.00	35,037,600	4,551,400
Total For IBL88									283,454,184,000.00	35,037,600	4,551,400
IBL88/F On 20/05/2021 Spot Bond			100.00000	27.78448	100.00000	27.72231			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	102.03415			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	100.80506			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	101.75584			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	102.78777			0.00	0	500,000,000
Total IBL95 SPOT									0.00	0	500,000,000
Total For IBL95									0.00	0	500,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.48540			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.00504			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	102.86373			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.69500	100.70944	8.69500	100.68632			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.06438	100.00000	11.03962			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			8.14000	100.80316	8.14000	100.78118			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2019 Spot Bond					0.00000	102.13729			0.00	0	120,000,000
Total IDCG05 SPOT									0.00	0	120,000,000
Total For IDCG05									0.00	0	120,000,000
IDCG06 On 24/11/2024 Spot Bond			9.35000	105.40693	9.35000	105.38032		63,288,968,160,000.00	6,768,873,600	1,500,000,000	
Total IDCG06 SPOT								3,288,968,160,000.00	6,768,873,600	1,500,000,000	
Total For IDCG06								3,288,968,160,000.00	6,768,873,600	1,500,000,000	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.04416			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			11.47000	98.88827	11.47000	98.83125			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	102.19773			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	101.74023			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.80000	110.04507	9.80000	110.01616			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	100.79246			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	101.26324			0.00	0	9,200,000,000
Total IDCG13 SPOT									0.00	0	9,200,000,000
Total For IDCG13									0.00	0	9,200,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.04291			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG1€ On 12/11/2023 Spot Bond					0.00000	100.48711				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG1€ On 12/11/2025 Spot Bond					0.00000	100.62950				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.14704				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG1€ On 12/03/2022 Spot Bond					0.00000	101.48971				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG1€ On 12/03/2024 Spot Bond					0.00000	101.55070				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP0€ On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.29634				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	101.48117				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.73398	100.00000	5.72129				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			8.70000	103.83685	8.70000	103.81256				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			6.74000	104.33344	6.74000	104.31454				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN398U SPOT										0.00	0	0
Total For IN398U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN402U SPOT										0.00	0	0
Total For IN402U										0.00	0	0
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	106.40900	10.00000	106.38100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.32339				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	101.89113				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	100.35572				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	100.37996				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	101.72600				0.00	0	50,000,000
Total ING383 SPOT										0.00	0	50,000,000
Total For ING383										0.00	0	50,000,000
ING384 On 30/09/2020 Spot Bond					0.00000	84.97180				0.00	0	70,000,000
Total ING384 SPOT										0.00	0	70,000,000
Total For ING384										0.00	0	70,000,000
ING394 On 31/01/2020 Spot Bond					0.00000	100.33982				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	100.44924				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.25317				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	100.68688				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			10.39000	106.97769	10.39000	106.94777				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	104.22263				0.00	126,000,000	63,000,000

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 INLV05 SPOT										0.00	126,000,000	63,000,000
Total For INLV05										0.00	126,000,000	63,000,000
IPC24U On 08/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC24U SPOT										0.00	0	0
Total For IPC24U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.40900	10.00000	106.38100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.12023				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	101.75509				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	101.64366				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	101.44616				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	101.30291				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	101.31755				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.33220				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	101.38007				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	102.17944				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	101.52803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.22093				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	100.73381				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.14366				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.14504				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	101.23122				0.00	0	340,000,000
Total IPF30 SPOT										0.00	0	340,000,000
Total For IPF30										0.00	0	340,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	101.26296				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	100.41715				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	100.79537	2.75000	100.78776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.28000	146.63771	6.28000	146.57410				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	101.87527				0.00	980,000,000	490,000,000
Total IV025 SPOT										0.00	980,000,000	490,000,000
Total For IV025										0.00	980,000,000	490,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	101.07703				0.00	240,000,000	120,000,000
Total IV026 SPOT										0.00	240,000,000	120,000,000
Total For IV026										0.00	240,000,000	120,000,000
IV030 On 31/01/2025 Spot Bond			4.77000	4.77000	4.77000	122.64424				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.77000	4.77000	4.77000	122.64424				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	101.80464				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	100.45074				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			10.29000	106.59355	10.29000	106.56401				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.62451				0.00	0	200,000,000
Total IV035 SPOT										0.00	0	200,000,000
Total For IV035										0.00	0	200,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	100.69200				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	101.59770				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.12000	5.12000	5.12000	148.41035				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	106.23503				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			10.64000	104.25402	10.64000	104.22465				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.31620				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			10.53000	10.53000	10.53000	104.05633				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	100.46592				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.07000	152.49664	4.07000	152.43928				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	103.66533				0.00	0	200,000,000
Total IV046 SPOT										0.00	0	200,000,000
Total For IV046										0.00	0	200,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	101.60613				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.98000	161.85598	4.98000	161.79140				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
IVA890 On 16/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.87768				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			7.45000	7.45000	7.45000	99.61369				0.00	0	0
Total IVA892 SPOT										0.00	0	0
Total For IVA892										0.00	0	0
IVA893 On 06/06/2019 Spot Bond			7.45000	7.45000	7.45000	99.45192				0.00	0	0
Total IVA893 SPOT										0.00	0	0
Total For IVA893										0.00	0	0
IVA894 On 13/06/2019 Spot Bond			7.55000	7.55000	7.55000	99.30162				0.00	0	0
Total IVA894 SPOT										0.00	0	0
Total For IVA894										0.00	0	0
IVA895 On 20/06/2019 Spot Bond			7.55000	7.55000	7.55000	99.15905				0.00	0	0
Total IVA895 SPOT										0.00	0	0
Total For IVA895										0.00	0	0
IVA898 On 11/07/2019 Spot Bond			7.55000	7.55000	7.55000	98.73377				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	98.57445				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	98.43210				0.00	0	0
Total IVA900 SPOT										0.00	0	0
Total For IVA900										0.00	0	0
IVA951 On 01/08/2019 Spot Bond			7.65000	7.65000	7.65000	98.29016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA951 SPOT									0.00	0	0
Total For IVA951									0.00	0	0
IVA952 On 08/08/2019 Spot Bond			7.65000	7.65000	7.65000	98.14862			0.00	0	0
Total IVA952 SPOT									0.00	0	0
Total For IVA952									0.00	0	0
IVA954 On 22/08/2019 Spot Bond			7.70000	7.70000	7.70000	97.85313		192,500,000,000,000.00	25,000,000,000	25,000,000,000	
Total IVA954 SPOT								12,500,000,000,000.00	25,000,000,000	25,000,000,000	
Total For IVA954								12,500,000,000,000.00	25,000,000,000	25,000,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	106.40900	10.00000	106.38100			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	101.06371			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.08754			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	100.77693			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.12500	103.24309	8.12500	103.22041			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	89.66063	100.00000	89.45064			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.16000	105.21447	8.16000	105.19123			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	99.85967			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	101.71622			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.20951				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	100.96903				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	99.78137				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			9.01000	108.77403	9.01000	108.74769				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.22398				0.00	0	165,000,000
Total IVC097 SPOT										0.00	0	165,000,000
Total For IVC097										0.00	0	165,000,000
IVC102 On 31/01/2020 Spot Bond					0.00000	100.41416				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	101.24305				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	101.72450				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.58680				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.23034				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	100.43001				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	100.78548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.66000	101.92739	8.66000	101.90352				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	99.88869				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	101.60378				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	99.97493				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.78964				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	103.51686				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	100.39138				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.71247				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	100.33925				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.98666				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	101.32801				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	100.65205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.76513				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	101.65271				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	101.70035				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	101.28862				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	101.62946				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	101.62090				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	100.66792				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.46687				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.20779				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	100.52639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	101.69204				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	100.97751				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	101.17348				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.92605				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	100.14283				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
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	100.43019				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	101.60161				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.59369				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.77116				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.21762				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.21000	104.93904	8.21000	104.91598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP007 On 28/11/2019 Spot Bond					0.00000	102.14900			0.00	0	10,000,000
Total KAP008 SPOT									0.00	0	10,000,000
Total For KAP008									0.00	0	10,000,000
KAP008 On 24/05/2020 Spot Bond					0.00000	99.78748			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	101.87946			0.00	0	110,000,000
Total KAP010 SPOT									0.00	0	110,000,000
Total For KAP010									0.00	0	110,000,000
KAP010 On 01/12/2022 Spot Bond					0.00000	101.88926			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP012 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP04U On 24/10/2022 Spot Bond					0.00000	100.82625			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KAP11 On 05/08/2020 Spot Bond					0.00000	101.24263			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	100.85226			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KST01 On 31/10/2027 Spot Bond			9.79000	121.58258	9.79000	121.55100		1,354,524,820,000.00	138,358,000	6,817,700	
Total KW01 SPOT								1,354,524,820,000.00	138,358,000	6,817,700	
Total For KW01								1,354,524,820,000.00	138,358,000	6,817,700	
LBK08 On 30/10/2019 Spot Bond					0.00000	100.39919		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			8.27000	105.17529	8.27000	105.15175		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/1 On 28/11/2019 Spot Bond			9.62000	104.48406	9.62000	104.45695				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	102.11750	9.71000	102.09076				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	104.60455				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	101.91411				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	101.94152				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	105.12687				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.98000	107.64816	8.98000	107.62218				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	102.13733				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	103.77558				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			9.33000	104.99570	9.33000	104.96955				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	101.71096				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.19511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.50500	100.37180	10.50500	100.34387				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			9.28000	105.70282	9.28000	105.67648				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	101.31296				0.00	0	40,000,000
Total LBK30 SPOT										0.00	0	40,000,000
Total For LBK30										0.00	0	40,000,000
LBK31 On 20/09/2023 Spot Bond					0.00000	102.04714				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.15092				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	102.40701				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	101.24116				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.60000	104.11382	7.60000	104.09236				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.60894				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			9.38000	103.48214	9.38000	103.45622				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	103.19364				0.00	0	100,000,000
Total LGL07 SPOT										0.00	0	100,000,000
Total For LGL07										0.00	0	100,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	104.25546				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	105.14143				0.00	0	235,000,000
Total LGL09 SPOT										0.00	0	235,000,000
Total For LGL09										0.00	0	235,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.92601				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC08L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC08U SPOT										0.00	0	0
Total For LHC08U										0.00	0	0
LHC09L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC09U SPOT										0.00	0	0
Total For LHC09U										0.00	0	0
LHC10L On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC10U SPOT										0.00	0	0
Total For LHC10U										0.00	0	0
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC11U SPOT										0.00	0	0
Total For LHC11U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.45000	100.88699	12.45000	100.85460				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.06719				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.05882				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.06602				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	100.52005				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	100.45883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LOM02 SPOT									0.00	0	0
Total For LOM02									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	99.87744			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	100.17742			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	99.86172			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	100.20067			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	101.47098			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	100.35685			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	0.00000			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	99.47213			0.00	0	0
Total MAQ135 SPOT									0.00	0	0
Total For MAQ135									0.00	0	0
MAQ13 On 15/07/2019 Spot Bond					0.00000	98.76125			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	99.95970			0.00	0	0
Total MAQ139 SPOT									0.00	0	0
Total For MAQ139									0.00	0	0
MAQ14 On 12/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		916,000,000,000,000.00	19,160,000,000	17,100,000,000	
Total MAQ140 SPOT								16,000,000,000,000.00	19,160,000,000	17,100,000,000	
Total For MAQ140								16,000,000,000,000.00	19,160,000,000	17,100,000,000	
MAQ14 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	290,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ141 SPOT										0.00	0	290,400,000,000
Total For MAQ141										0.00	0	290,400,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	101.68066				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	99.96211				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	101.28099				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	101.52250				0.00	1,666,924,000	1,206,731,000
Total MBF055 SPOT										0.00	1,666,924,000	1,206,731,000
Total For MBF055										0.00	1,666,924,000	1,206,731,000
MBF05 On 28/08/2020 Spot Bond					0.00000	101.96234				0.00	1,000,000,000	1,500,000,000
Total MBF057 SPOT										0.00	1,000,000,000	1,500,000,000
Total For MBF057										0.00	1,000,000,000	1,500,000,000
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	99.97437				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	99.95792				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	101.70911				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	100.78798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.79348				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	100.30552				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	99.82849				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	99.82524				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	100.69034				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	100.43734				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	100.37110				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.11026				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.12354				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	101.76130				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	101.78268				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	101.11028				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP048 SPOT									0.00	0	0
Total For MBP048									0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	101.12357			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	103.18417			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.41500	107.30606	8.41500	107.28163			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.25000	8.25000	8.25000	102.23243			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	108.22740			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond			9.37500	9.37500	9.37500	100.02265			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.27500	10.27500	10.27500	101.81909			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond			13.57500	13.57500	13.57500	102.56902			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.11509			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.24000	104.67195	8.24000	104.64899		1,020,428,416,000.00		123,838,400	406,106,200
Total MMIG02 SPOT								1,020,428,416,000.00		123,838,400	406,106,200
Total For MMIG02								1,020,428,416,000.00		123,838,400	406,106,200
MMIG0 On 01/06/2020 Spot Bond					0.00000	102.00010			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			11.25000	11.25000	11.25000	103.05327			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.58000	106.25559	9.58000	106.22813			12,363,049,396,000.00	1,290,506,200	1,179,056,500
Total MMIG05 SPOT									12,363,049,396,000.00	1,290,506,200	1,179,056,500
Total For MMIG05									12,363,049,396,000.00	1,290,506,200	1,179,056,500
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.64492			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	101.42232			0.00	0	170,000,000
Total MMIG07 SPOT									0.00	0	170,000,000
Total For MMIG07									0.00	0	170,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	108.28082			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	101.40428			0.00	1,000,000,000	1,000,000,000
Total MTN06 SPOT									0.00	1,000,000,000	1,000,000,000
Total For MTN06									0.00	1,000,000,000	1,000,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.99445			0.00	0	1,500,000,000
Total MTN07 SPOT									0.00	0	1,500,000,000
Total For MTN07									0.00	0	1,500,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.30022			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.02684			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.14901			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.88217			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.42599			0.00	400,000,000	200,000,000
Total MTN12 SPOT									0.00	400,000,000	200,000,000
Total For MTN12									0.00	400,000,000	200,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	101.81780			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.11727				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.11985				0.00	50,000,000,000	50,000,000,000
Total MTN15 SPOT										0.00	50,000,000,000	50,000,000,000
Total For MTN15										0.00	50,000,000,000	50,000,000,000
MTNC2 On 10/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total MTNC20 SPOT										0.00	0	20,000,000,000
Total For MTNC20										0.00	0	20,000,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	99.94213				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	99.83400				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	99.83596				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	101.59560				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	101.57540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.55739				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.42679				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	101.68466				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.01768				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	100.35014				0.00	12,500,000,000	12,500,000,000
Total N7A20 SPOT										0.00	12,500,000,000	12,500,000,000
Total For N7A20										0.00	12,500,000,000	12,500,000,000
N7B25 On 20/12/2021 Spot Bond					0.00000	100.36177				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.40187				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	100.43511				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	100.46496				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.73000	98.53854	8.73000	98.51529				0.00	0	150,000,000
Total NAM01 SPOT										0.00	0	150,000,000
Total For NAM01										0.00	0	150,000,000
NAM02 On 29/06/2020 Spot Bond			7.63000	105.69448	7.63000	105.67273				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			9.18000	105.88069	9.18000	105.85444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.25000	104.29042	10.25000	104.26163			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	100.34624			0.00	0	0
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	100.35258			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	100.35701			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			7.78000	105.77714	7.78000	105.75484		5,932,433,608,000.00	762,523,600	57,994,600	
Total NBK11A SPOT								5,932,433,608,000.00	762,523,600	57,994,600	
Total For NBK11A								5,932,433,608,000.00	762,523,600	57,994,600	
NBK12 On 19/03/2021 Spot Bond			7.38500	104.83866	7.38500	104.81800		1,320,030,348,000.00	178,744,800	19,644,200	
Total NBK12A SPOT								1,320,030,348,000.00	178,744,800	19,644,200	
Total For NBK12A								1,320,030,348,000.00	178,744,800	19,644,200	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.45524	9.38000	101.42997		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	
Total For NBK12A/R208								0.00	0	0	
NBK13 On 19/03/2024 Spot Bond			8.98000	104.40422	8.98000	104.37930		4,410,157,024,000.00	491,108,800	26,986,700	
Total NBK13A SPOT								4,410,157,024,000.00	491,108,800	26,986,700	
Total For NBK13A								4,410,157,024,000.00	491,108,800	26,986,700	
NBK14 On 25/06/2021 Spot Bond			7.71000	106.63228	7.71000	106.61012		2,840,589,132,000.00	368,429,200	2,520,245,400	
Total NBK14A SPOT								2,840,589,132,000.00	368,429,200	2,520,245,400	
Total For NBK14A								2,840,589,132,000.00	368,429,200	2,520,245,400	
NBK15 On 11/02/2022 Spot Bond			7.96000	104.26905	7.96000	104.24656		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			8.90000	104.78719	8.90000	104.76199		107,233,106,040,000.00	12,048,663,600	1,531,409,000	
Total NBK16A SPOT								107,233,106,040,000.00	12,048,663,600	1,531,409,000	
Total For NBK16A								107,233,106,040,000.00	12,048,663,600	1,531,409,000	
NBK17 On 22/04/2026 Spot Bond			9.10000	104.94122	9.10000	104.91571		0.00	0	1,220,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			8.34000	105.11728	8.34000	105.09369			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/On 01/06/2022 Spot Bond			8.49000	107.41703	8.49000	107.39249		24,695,657,664,000.00	2,908,793,600	377,856,200	
Total NBK19A SPOT								24,695,657,664,000.00	2,908,793,600	377,856,200	
Total For NBK19A								24,695,657,664,000.00	2,908,793,600	377,856,200	
NBK20/On 01/06/2026 Spot Bond			9.45000	109.31953	9.45000	109.29181		26,794,076,400,000.00	2,835,352,000	139,753,700	
Total NBK20A SPOT								26,794,076,400,000.00	2,835,352,000	139,753,700	
Total For NBK20A								26,794,076,400,000.00	2,835,352,000	139,753,700	
NBK20I On 25/06/2021 Spot Bond					0.00000	101.38197		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			10.01000	106.75536	10.01000	106.72655		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			9.32000	102.11976	9.32000	102.09406		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			9.52000	105.47036	9.52000	105.44326		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	
Total For NBK23A								0.00	0	0	
NBK23I On 12/02/2020 Spot Bond					0.00000	100.18727		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			9.60000	107.55551	9.60000	107.52766		0.00	0	1,000,000,000	
Total NBK24A SPOT								0.00	0	1,000,000,000	
Total For NBK24A								0.00	0	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.04427		0.00	0	0	
Total NBK24B SPOT								0.00	0	0	
Total For NBK24B								0.00	0	0	
NBK25/On 17/02/2023 Spot Bond			8.88000	8.88000	8.88000	108.11901		0.00	0	0	
Total NBK25A SPOT								0.00	0	0	
Total For NBK25A								0.00	0	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.74040		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	14.35366	100.00000	14.32206			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.64904			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			9.81000	106.83925	9.81000	106.81145		60,216,989,832,000.00	6,138,327,200	302,556,000	
Total NBK27A SPOT								10,216,989,832,000.00	6,138,327,200	302,556,000	
Total For NBK27A								10,216,989,832,000.00	6,138,327,200	302,556,000	
NBK28/ On 02/08/2023 Spot Bond			9.29000	105.28520	9.29000	105.25880		86,578,489,440,000.00	9,319,536,000	313,984,600	
Total NBK28A SPOT								16,578,489,440,000.00	9,319,536,000	313,984,600	
Total For NBK28A								16,578,489,440,000.00	9,319,536,000	313,984,600	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.52378		0.00	0	0	
Total NBK28B SPOT								0.00	0	0	
Total For NBK28B								0.00	0	0	
NBK29/ On 31/07/2026 Spot Bond			9.75000	106.83512	9.75000	106.80702		0.00	0	0	
Total NBK29A SPOT								0.00	0	0	
Total For NBK29A								0.00	0	0	
NBK30/ On 20/02/2024 Spot Bond			8.56500	106.21006	8.56500	106.18546		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	101.02482		0.00	0	0	
Total NBK30B SPOT								0.00	0	0	
Total For NBK30B								0.00	0	0	
NBK31/ On 09/11/2023 Spot Bond			8.55000	103.32192	8.55000	103.29841		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	99.95263		0.00	0	0	
Total NBK31B SPOT								0.00	0	0	
Total For NBK31B								0.00	0	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.29678		0.00	0	0	
Total NBK34B SPOT								0.00	0	0	
Total For NBK34B								0.00	0	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.83299		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	102.80202			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	100.35097			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	101.68781			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.26000	103.31131	7.26000	103.29123		1,279,185,864,000.00		176,196,400	16,982,000
Total NBK3A SPOT								1,279,185,864,000.00		176,196,400	16,982,000
Total For NBK3A								1,279,185,864,000.00		176,196,400	16,982,000
NBK3A On 09/09/2019 Spot Bond			100.00000	80.20514	100.00000	80.03875			0.00	0	0
Total NBK3A/R204 SPOT								0.00	0	0	0
Total For NBK3A/R204								0.00	0	0	0
NBK4 On 28/10/2024 Spot Bond			11.02500	11.02500	11.02500	56.52479			0.00	0	0
Total NBK4 SPOT								0.00	0	0	0
Total For NBK4								0.00	0	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.38802			0.00	0	0
Total NBK40B SPOT								0.00	0	0	0
Total For NBK40B								0.00	0	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.20188			0.00	0	0
Total NBK41B SPOT								0.00	0	0	0
Total For NBK41B								0.00	0	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.90480			0.00	0	0
Total NBK42B SPOT								0.00	0	0	0
Total For NBK42B								0.00	0	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	101.16219			0.00	0	0
Total NBK43B SPOT								0.00	0	0	0
Total For NBK43B								0.00	0	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.22697			0.00	0	0
Total NBK44B SPOT								0.00	0	0	0
Total For NBK44B								0.00	0	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	100.31854			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.19525				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.79564				0.00	3,000,000,000	1,500,000,000
Total NBK47B SPOT										0.00	3,000,000,000	1,500,000,000
Total For NBK47B										0.00	3,000,000,000	1,500,000,000
NBK48I On 09/11/2021 Spot Bond					0.00000	100.13409				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.13808				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	100.53334				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	101.89519				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	101.97717				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	102.36270				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	102.01080				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	101.68443				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	101.41178				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.19500	103.36667	10.19500	103.33875			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	101.40418			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			10.23000	102.57113	10.23000	102.54333		9,726,557,148,000.00		950,787,600	0
Total NCLN85 SPOT								9,726,557,148,000.00		950,787,600	0
Total For NCLN85								9,726,557,148,000.00		950,787,600	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.41178			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	101.42381			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	101.43900			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	101.36921			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.82148				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	100.79392				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.49583				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.55000	107.07358	8.55000	107.04882				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	107.64492				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	108.80143				0.00	0	1,300,000,000
Total NEDT1B SPOT										0.00	0	1,300,000,000
Total For NEDT1B										0.00	0	1,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NET52 On 23/01/2020 Spot Bond					0.00000	100.59774				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	106.07312				0.00	0	400,000,000
Total NGL01 SPOT										0.00	0	400,000,000
Total For NGL01										0.00	0	400,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	106.54304				0.00	0	150,000,000
Total NGL02 SPOT										0.00	0	150,000,000
Total For NGL02										0.00	0	150,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	102.33661				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	104.45525				0.00	200,000,000	123,851,400
Total NGL04 SPOT										0.00	200,000,000	123,851,400
Total For NGL04										0.00	200,000,000	123,851,400
NGL05 On 26/07/2023 Spot Bond					0.00000	101.99193				0.00	0	730,000,000
Total NGL05 SPOT										0.00	0	730,000,000
Total For NGL05										0.00	0	730,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	102.27360				0.00	0	5,710,000,000
Total NGL06 SPOT										0.00	0	5,710,000,000
Total For NGL06										0.00	0	5,710,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	100.97650				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	106.39629				0.00	0	600,000,000
Total NGLT1A SPOT										0.00	0	600,000,000
Total For NGLT1A										0.00	0	600,000,000
NGLT1B On 20/10/2023 Spot Bond					0.00000	100.71539				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	101.71129				0.00	0	500,000,000
Total NGT103 SPOT										0.00	0	500,000,000
Total For NGT103										0.00	0	500,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	106.40900	10.00000	106.38100				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 12/05/2021 Spot Bond			13.50000	100.14210	13.50000	100.10656				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.95184				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	110.90959				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	100.83291				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	100.87151				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	100.50247				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	100.57143				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			4.04000	4.04000	4.04000	214.27765				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			3.69000	3.69000	3.69000	178.71091				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			3.52500	3.52500	3.52500	130.94901				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			3.84000	3.84000	3.84000	95.08348				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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI38	On	31/01/2038	Spot Bond			4.30000	4.30000	4.30000	105.15290			0.00	0	0
Total NI38 SPOT												0.00	0	0
Total For NI38												0.00	0	0
NILB11	On	31/01/2025	Spot Bond			3.63000	3.63000	3.63000	130.22450			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			4.02000	4.02000	4.02000	127.57296			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			4.16000	4.16000	4.16000	172.32227			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			4.54000	167.41232	4.54000	167.34747			0.00	0	0
Total NILB15 SPOT												0.00	0	0
Total For NILB15												0.00	0	0
NILB17	On	31/01/2038	Spot Bond			4.01500	109.57460	4.01500	109.53357			0.00	0	0
Total NILB17 SPOT												0.00	0	0
Total For NILB17												0.00	0	0
NMP20	On	24/07/2020	Spot Bond			7.30000	105.17081	7.30000	105.14998			2,821,438,320,000.00	386,498,400	19,049,900
Total NMP20N SPOT												2,821,438,320,000.00	386,498,400	19,049,900
Total For NMP20N												2,821,438,320,000.00	386,498,400	19,049,900
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	102.25570			0.00	0	0
Total NN02 SPOT												0.00	0	0
Total For NN02												0.00	0	0
NN03	On	23/11/2023	Spot Bond					0.00000	99.81212			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	99.83401			0.00	0	0
Total NN04 SPOT												0.00	0	0
Total For NN04												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN05 On 12/03/2024 Spot Bond					0.00000	101.58899				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.64118				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	103.63252				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			7.93000	7.93000	7.93000	104.83236				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	101.98009				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	102.12693				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	102.02565				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	102.02796				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			8.13000	8.13000	8.13000	104.87535				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	102.02127				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	102.11763				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			8.33000	8.33000	8.33000	104.91835				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond					0.00000	102.11768			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	102.34184			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	102.25239			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			8.29000	112.21626	8.29000	112.19149		86,924,038,952,000.00	10,485,408,800	16,816,200	
Total NRA022 SPOT								16,924,038,952,000.00	10,485,408,800	16,816,200	
Total For NRA022								16,924,038,952,000.00	10,485,408,800	16,816,200	
NRA02: On 31/05/2023 Spot Bond			3.80000	185.13967	3.80000	185.07150		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			10.65000	115.04923	10.65000	115.01644		684,935,226,420,000.00	64,313,166,800	14,388,097,200	
Total NRA028 SPOT								14,935,226,420,000.00	64,313,166,800	14,388,097,200	
Total For NRA028								14,935,226,420,000.00	64,313,166,800	14,388,097,200	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.80938	100.00000	17.76975		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	100.99460		0.00	0	0	
Total NTC19 SPOT								0.00	0	0	
Total For NTC19								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC20 On 27/07/2020 Spot Bond					0.00000	101.01334			0.00	0	90,000,000
Total NTC20 SPOT									0.00	0	90,000,000
Total For NTC20									0.00	0	90,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	102.26524			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	100.56691			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	100.82640			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.12860			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	101.61207			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	101.65342			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	99.83237			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	102.47495			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			7.52500	105.22468	7.52500	105.20321			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.13841			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			8.49000	8.49000	8.49000	102.50515		444,302,076,000.00	52,332,400	1,513,596,100	
Total OML05 SPOT								444,302,076,000.00	52,332,400	1,513,596,100	
Total For OML05								444,302,076,000.00	52,332,400	1,513,596,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML06 On 19/03/2022 Spot Bond			9.53000	103.52805	9.53000	103.50187			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.45000	103.86398	10.45000	103.83524			0.00	0	1,060,000,000
Total OML07 SPOT									0.00	0	1,060,000,000
Total For OML07									0.00	0	1,060,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.72441			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			9.68000	105.23965	9.68000	105.21263		4,818,680,768,000.00	497,797,600	1,022,102,500	
Total OML09 SPOT								4,818,680,768,000.00	497,797,600	1,022,102,500	
Total For OML09								4,818,680,768,000.00	497,797,600	1,022,102,500	
OML10 On 14/09/2025 Spot Bond			10.55000	105.53728	10.55000	105.50781		280,037,427,600,000.00	26,543,832,000	4,283,517,800	
Total OML10 SPOT								280,037,427,600,000.00	26,543,832,000	4,283,517,800	
Total For OML10								280,037,427,600,000.00	26,543,832,000	4,283,517,800	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAJ1U SPOT								0.00	0	0	
Total For PBAJ1U								0.00	0	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAV1U SPOT								0.00	0	0	
Total For PBAV1U								0.00	0	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBBJ1U SPOT								0.00	0	0	
Total For PBBJ1U								0.00	0	0	
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBDJ1U SPOT								0.00	0	0	
Total For PBDJ1U								0.00	0	0	
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBGJ1U SPOT								0.00	0	0	
Total For PBGJ1U								0.00	0	0	
PBJC1U 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	
PBJJ1U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBKJ11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
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 PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.40900	10.00000	106.38100				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	101.58556				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.19245				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM47 On 30/09/2019 Spot Bond					0.00000	101.77958				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.82062				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	101.71248				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	101.77913				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	101.88275				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	99.67944				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	99.89450				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	99.88904				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	99.88426				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	99.87472				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	99.87335				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	99.87199				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0

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 21/12/2026 Spot Bond			8.51500	115.13548	8.45000	115.49340			093,901,732,326,000.00	3,181,902,728,400	1,757,640,253,100
Total R186 SPOT									13,901,732,326,000.00	181,902,728,400	757,640,253,100
Total For R186									13,901,732,326,000.00	181,902,728,400	757,640,253,100
R197 On 07/12/2023 Spot Bond			2.61000	305.60151	2.60000	305.62076			39,181,320,000,000.00	15,012,000,000	34,288,296,700
Total R197 SPOT									19,181,320,000,000.00	15,012,000,000	34,288,296,700
Total For R197									19,181,320,000,000.00	15,012,000,000	34,288,296,700
R202 On 07/12/2033 Spot Bond			3.10000	238.08580	3.04000	239.62273			138,091,050,000,000.00	44,545,500,000	281,912,302,900
Total R202 SPOT									18,091,050,000,000.00	44,545,500,000	281,912,302,900
Total For R202									18,091,050,000,000.00	44,545,500,000	281,912,302,900
R2023 On 28/02/2023 Spot Bond			7.64500	101.94391	7.58000	102.13458			001,421,109,490,500.00	915,817,018,900	1,332,334,460,200
Total R2023 SPOT									11,421,109,490,500.00	915,817,018,900	332,334,460,200
Total For R2023									11,421,109,490,500.00	915,817,018,900	332,334,460,200
R2030 On 31/01/2030 Spot Bond			9.05500	95.16064	9.05500	95.13736			972,104,700,167,500.00	1,432,590,248,500	960,881,223,100
Total R2030 SPOT									2,104,700,167,500.00	432,590,248,500	360,881,223,100
Total For R2030									2,104,700,167,500.00	432,590,248,500	360,881,223,100
R2032 On 31/03/2032 Spot Bond			9.29500	93.26713	9.29500	93.24397			803,757,411,734,000.00	1,054,734,525,200	995,813,150,400
Total R2032 SPOT									13,757,411,734,000.00	054,734,525,200	395,813,150,400
Total For R2032									13,757,411,734,000.00	054,734,525,200	395,813,150,400
R2035 On 28/02/2035 Spot Bond			9.50500	96.73343	9.50500	96.70903			887,391,120,661,000.00	829,814,952,200	684,074,000,100
Total R2035 SPOT									17,391,120,661,000.00	829,814,952,200	684,074,000,100
Total For R2035									17,391,120,661,000.00	829,814,952,200	684,074,000,100
R2037 On 31/01/2037 Spot Bond			9.60000	93.16019	9.60000	93.13606			792,742,929,920,000.00	499,244,055,200	857,427,670,600
Total R2037 SPOT									12,742,929,920,000.00	499,244,055,200	357,427,670,600
Total For R2037									12,742,929,920,000.00	499,244,055,200	357,427,670,600
R2040 On 31/01/2040 Spot Bond			9.70000	96.38282	9.70000	96.35760			175,579,896,760,000.00	327,379,370,800	839,205,206,100
Total R2040 SPOT									15,579,896,760,000.00	327,379,370,800	339,205,206,100
Total For R2040									15,579,896,760,000.00	327,379,370,800	339,205,206,100
R2044 On 31/01/2044 Spot Bond			9.71500	93.53251	9.71500	93.50800			502,209,408,584,000.00	463,428,657,600	761,039,469,800
Total R2044 SPOT									12,209,408,584,000.00	463,428,657,600	761,039,469,800
Total For R2044									12,209,408,584,000.00	463,428,657,600	761,039,469,800
R2048 On 28/02/2048 Spot Bond			9.66000	93.00845	9.66000	92.98462			734,459,398,636,000.00	2,456,983,374,600	2,550,274,064,100
Total R2048 SPOT									14,459,398,636,000.00	456,983,374,600	550,274,064,100
Total For R2048									14,459,398,636,000.00	456,983,374,600	550,274,064,100
R207 On 15/01/2020 Spot Bond			6.25000	103.05326	6.25000	103.03575			651,660,860,000,000.00	104,265,737,600	105,964,534,400
Total R207 SPOT									11,660,860,000,000.00	104,265,737,600	105,964,534,400
Total For R207									11,660,860,000,000.00	104,265,737,600	105,964,534,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			6.59000	101.11592	6.59000	101.09801			528,412,132,503,000.00	383,674,071,700	670,563,074,700
Total R208 SPOT									28,412,132,503,000.00	383,674,071,700	670,563,074,700
Total For R208									28,412,132,503,000.00	383,674,071,700	670,563,074,700
R209 On 31/03/2036 Spot Bond			9.53500	73.47462	9.46500	73.92013			194,862,432,902,000.00	2,747,232,557,200	1,433,588,864,000
Total R209 SPOT									14,862,432,902,000.00	747,232,557,200	433,588,864,000
Total For R209									14,862,432,902,000.00	747,232,557,200	433,588,864,000
R210 On 31/03/2028 Spot Bond			3.03000	188.20880	2.98000	188.88091			173,461,440,000,000.00	57,248,000,000	49,290,852,800
Total R210 SPOT									13,461,440,000,000.00	57,248,000,000	49,290,852,800
Total For R210									13,461,440,000,000.00	57,248,000,000	49,290,852,800
R212 On 31/01/2022 Spot Bond			2.39000	159.21905	2.37000	159.24867			966,807,580,000,000.00	404,522,000,000	286,841,137,800
Total R212 SPOT									16,807,580,000,000.00	404,522,000,000	286,841,137,800
Total For R212									16,807,580,000,000.00	404,522,000,000	286,841,137,800
R213 On 28/02/2031 Spot Bond			9.25000	85.49654	9.17000	85.98243			621,936,203,200,000.00	175,344,454,400	408,881,720,900
Total R213 SPOT									11,936,203,200,000.00	175,344,454,400	408,881,720,900
Total For R213									11,936,203,200,000.00	175,344,454,400	408,881,720,900
R214 On 28/02/2041 Spot Bond			9.68000	72.67763	9.68000	72.65896			613,286,160,656,000.00	786,496,504,200	795,266,399,500
Total R214 SPOT									13,286,160,656,000.00	786,496,504,200	795,266,399,500
Total For R214									13,286,160,656,000.00	786,496,504,200	795,266,399,500
RCG01 On 24/10/2019 Spot Bond					0.00000	100.85916			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05U On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06U On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07U On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08U On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.58493				0.00	200,000,000	100,000,000
Total RDFB05 SPOT										0.00	200,000,000	100,000,000
Total For RDFB05										0.00	200,000,000	100,000,000
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.37789				0.00	170,000,000	85,000,000
Total RDFB07 SPOT										0.00	170,000,000	85,000,000
Total For RDFB07										0.00	170,000,000	85,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0: On 30/09/2021 Spot Bond					0.00000	102.41992				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0: On 02/12/2021 Spot Bond					0.00000	101.78485				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	101.55758				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	101.63112				0.00	0	2,710,000,000
Total RDFB11 SPOT										0.00	0	2,710,000,000
Total For RDFB11										0.00	0	2,710,000,000
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.86501				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	101.80951				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	101.54199				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	101.71129				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.04294				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.04419				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.04525				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	101.26049				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.29560			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.33214			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.14380			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	101.60796			0.00	2,060,000,000	1,030,000,000
Total RDFC43 SPOT									0.00	2,060,000,000	1,030,000,000
Total For RDFC43									0.00	2,060,000,000	1,030,000,000
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.65092			0.00	0	0
Total RDFC45 SPOT									0.00	0	0
Total For RDFC45									0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	100.01461			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	100.34113			0.00	0	0
Total RDFC47 SPOT									0.00	0	0
Total For RDFC47									0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	99.86625			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	101.95966			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	100.97195			0.00	0	175,000,000
Total RED121 SPOT									0.00	0	175,000,000
Total For RED121									0.00	0	175,000,000
RED20 On 05/01/2020 Spot Bond					0.00000	101.33592			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	101.49728			0.00	0	0
Total RED205 SPOT									0.00	0	0
Total For RED205									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED30 On 16/09/2021 Spot Bond					0.00000	101.85541				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	102.70912				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	102.36827				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	104.35721				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	105.42216				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	101.62965				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	101.28667				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.22194				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	99.72132				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.49673				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES36 On 21/10/2019 Spot Bond					0.00000	100.54610			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	100.23129			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	100.73650			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	101.84165			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42U On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44U On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES45U On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.69000	104.69146	7.69000	104.66988		6,913,146,972,000.00	898,978,800	44,307,700	
Total RW21 SPOT								6,913,146,972,000.00	898,978,800	44,307,700	
Total For RW21								6,913,146,972,000.00	898,978,800	44,307,700	
RW23 On 10/12/2023 Spot Bond			9.23000	105.11393	9.23000	105.08788		20,425,631,876,000.00	2,212,961,200	109,076,800	
Total RW23 SPOT								20,425,631,876,000.00	2,212,961,200	109,076,800	
Total For RW23								20,425,631,876,000.00	2,212,961,200	109,076,800	
RW28 On 10/12/2028 Spot Bond			10.77000	101.31475	10.77000	101.28555		104,860,364,568,000.00	9,736,338,400	2,529,527,000	
Total RW28 SPOT								104,860,364,568,000.00	9,736,338,400	2,529,527,000	
Total For RW28								104,860,364,568,000.00	9,736,338,400	2,529,527,000	
SBK12/R157 On 25/11/2020 Spot Bond			10.00000	106.40900	10.00000	106.38100		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17 On 30/07/2019 Spot Bond					0.00000	100.50972			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	101.41607			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	100.54436			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	103.01338			0.00	480,000,000	240,000,000
Total SBK20 SPOT									0.00	480,000,000	240,000,000
Total For SBK20									0.00	480,000,000	240,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.44517			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	104.27180			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			9.78000	109.96469	9.78000	109.93569			391,200,000,000.00	40,000,000	2,050,000,000
Total SBK23 SPOT									391,200,000,000.00	40,000,000	2,050,000,000
Total For SBK23									391,200,000,000.00	40,000,000	2,050,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.04846			0.00	0	1,000,000,000
Total SBK24 SPOT									0.00	0	1,000,000,000
Total For SBK24									0.00	0	1,000,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.49687			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			9.04000	106.29315	9.04000	106.26748			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.35741			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18 On 23/06/2021 Spot Bond					0.00000	102.41297			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.85000	108.45104	7.85000	108.42810		3,523,186,760,000.00	448,813,600	61,778,100	
Total SBS19 SPOT								3,523,186,760,000.00	448,813,600	61,778,100	
Total For SBS19								3,523,186,760,000.00	448,813,600	61,778,100	
SBS20 On 15/05/2026 Spot Bond			9.20500	104.31603	9.20500	104.29052		135,208,614,548,000.00	14,688,605,600	657,915,800	
Total SBS20 SPOT								135,208,614,548,000.00	14,688,605,600	657,915,800	
Total For SBS20								135,208,614,548,000.00	14,688,605,600	657,915,800	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.56780		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS24 On 24/05/2019 Spot Bond					0.00000	99.82873		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			7.37000	99.83873	7.37000	99.81861		2,357,265,020,000.00	319,846,000	44,764,800	
Total SBS25 SPOT								2,357,265,020,000.00	319,846,000	44,764,800	
Total For SBS25								2,357,265,020,000.00	319,846,000	44,764,800	
SBS27 On 20/02/2024 Spot Bond			8.58000	108.31182	8.58000	108.28669		437,567,401,128,000.00	50,998,531,600	1,546,084,100	
Total SBS27 SPOT								437,567,401,128,000.00	50,998,531,600	1,546,084,100	
Total For SBS27								437,567,401,128,000.00	50,998,531,600	1,546,084,100	
SBS29 On 12/06/2019 Spot Bond			7.29000	103.78532	7.29000	103.76472		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			9.31000	94.16975	9.31000	94.14608		106,902,179,272,000.00	11,482,511,200	2,721,304,600	
Total SBS3 SPOT								106,902,179,272,000.00	11,482,511,200	2,721,304,600	
Total For SBS3								106,902,179,272,000.00	11,482,511,200	2,721,304,600	
SBS30 On 12/06/2019 Spot Bond					0.00000	101.50360		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			9.40000	106.29730	9.40000	106.27048		259,345,913,520,000.00	27,589,990,800	5,808,459,100	
Total SBS31 SPOT								259,345,913,520,000.00	27,589,990,800	5,808,459,100	
Total For SBS31								259,345,913,520,000.00	27,589,990,800	5,808,459,100	
SBS33 On 19/09/2019 Spot Bond					0.00000	101.32851		0.00	0	0	
Total SBS33 SPOT								0.00	0	0	
Total For SBS33								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			9.30000	104.87635	9.30000	104.85044			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	100.79070			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			7.95000	102.35525	7.95000	102.33321			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			9.00500	103.03541	9.00500	103.01035			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.96000	101.21826	9.96000	101.19109			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			8.26000	100.75405	8.26000	100.73153		24,184,959,512,000.00	2,927,961,200	644,641,800	
Total SBS4 SPOT								24,184,959,512,000.00	2,927,961,200	644,641,800	
Total For SBS4								24,184,959,512,000.00	2,927,961,200	644,641,800	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.61660			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			8.46500	104.60197	8.46500	104.57841			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			9.08000	107.63803	9.08000	107.61206		44,900,135,104,000.00	4,944,948,800	642,355,600	
Total SBS42 SPOT								44,900,135,104,000.00	4,944,948,800	642,355,600	
Total For SBS42								44,900,135,104,000.00	4,944,948,800	642,355,600	
SBS43 On 12/11/2027 Spot Bond			9.40000	108.29509	9.40000	108.26805		104,823,912,000,000.00	11,151,480,000	786,804,200	
Total SBS43 SPOT								104,823,912,000,000.00	11,151,480,000	786,804,200	
Total For SBS43								104,823,912,000,000.00	11,151,480,000	786,804,200	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.98159			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.49500	109.42098	8.49500	109.39583			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS47 On 15/02/2023 Spot Bond					0.00000	101.57787			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	100.61354			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	101.44826			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			8.76000	104.36262	8.76000	104.33791			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			9.49000	9.49000	9.49000	103.84368			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	102.48710			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	102.87165			0.00	0	866,000,000
Total SBS53 SPOT									0.00	0	866,000,000
Total For SBS53									0.00	0	866,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.84834			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	102.55498			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			8.33500	105.43760	8.33500	105.41395		12,200,826,344,000.00	1,463,806,400	63,050,400	
Total SBS56 SPOT								12,200,826,344,000.00	1,463,806,400	63,050,400	
Total For SBS56								12,200,826,344,000.00	1,463,806,400	63,050,400	
SBS57 On 12/06/2024 Spot Bond					0.00000	103.03246			0.00	0	400,000,000
Total SBS57 SPOT									0.00	0	400,000,000
Total For SBS57									0.00	0	400,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.88142			0.00	30,000,000,000	32,600,000,000
Total SBS58 SPOT									0.00	30,000,000,000	32,600,000,000
Total For SBS58									0.00	30,000,000,000	32,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS59 On 09/10/2020 Spot Bond					0.00000	100.82926				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	101.46813				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	100.35383				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	100.35769				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	100.36737				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	51,000,000,000
Total SBS65 SPOT										0.00	0	51,000,000,000
Total For SBS65										0.00	0	51,000,000,000
SBSI11 On 07/12/2023 Spot Bond			3.50000	294.98335	3.50000	294.87712				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			4.14000	4.14000	4.14000	211.92741				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	106.54609				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	106.26478				0.00	0	200,000,000
Total SBT102 SPOT										0.00	0	200,000,000
Total For SBT102										0.00	0	200,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	101.49117				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	102.42640				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT202 On 03/12/2023 Spot Bond					0.00000	101.96572				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			9.63000	107.43792	9.63000	107.41017				0.00	0	60,000,000
Total SBT203 SPOT										0.00	0	60,000,000
Total For SBT203										0.00	0	60,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	100.79225				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.21582				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.21597				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.09044				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	106.40900	10.00000	106.38100				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	101.66791				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	99.99993				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	99.99968				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	99.99971				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.99974				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	99.99991				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	99.99964				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	99.99955				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	99.99965				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	99.99987				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	99.99946				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	99.99946				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	99.99954				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	102.44726				0.00	0	30,000,000
Total SNT02 SPOT										0.00	0	30,000,000
Total For SNT02										0.00	0	30,000,000
SNT03 On 12/04/2023 Spot Bond			9.83000	107.24266	9.83000	107.21456				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	102.60287				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1: On 21/08/2021 Spot Bond					0.00000	102.52918				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	102.39074				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	102.91728				0.00	0	64,805,000
Total SPDA12 SPOT										0.00	0	64,805,000
Total For SPDA12										0.00	0	64,805,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	102.09277				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	102.11698				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	102.04342				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	102.14148				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	101.68984				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	100.68230				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	101.23638				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	101.49528				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.93500	100.75857	7.93500	100.73714			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.16000	98.43020	8.16000	98.40870			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.16000	98.43020	8.16000	98.40870			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.18500	4.18500	4.18500	126.46962			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 21/12/2026 Spot Bond			9.95000	107.07596	9.95000	107.04739			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			11.04000	75.15487	11.04000	75.13292			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	101.28664			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	101.97267			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	101.44090			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	101.81435			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	99.95270			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	101.99769			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	102.84884			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	100.74460			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.98000	103.78210	8.98000	103.75719			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.19000	106.85863	4.19000	106.81811			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 09/02/2027 Spot Bond					0.00000	98.53024				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	100.38662				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	100.87721				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			3.63000	3.63000	3.63000	293.36333				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	101.12993				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	100.64489				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			6.64200	102.81223	6.64200	102.79387				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	100.47204				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	100.29424				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.90443				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06: On 31/03/2028 Spot Bond			4.20000	4.20000	4.20000	171.79071				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			3.57000	3.57000	3.57000	130.63800				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			4.53000	4.53000	4.53000	101.77179				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			3.83000	3.83000	3.83000	95.16697				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			4.16000	4.16000	4.16000	172.32227				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	101.89943				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	101.87662				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	101.82053				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	101.52679				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.50359				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.42442				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.75519				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	104.01700				0.00	0	1,719,200,000
Total SSN079 SPOT										0.00	0	1,719,200,000
Total For SSN079										0.00	0	1,719,200,000
SSN08: On 16/08/2020 Spot Bond					0.00000	102.21817				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	101.95333				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	101.66715				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	100.22577				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			3.91500	3.91500	3.91500	217.26059				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN087 On 10/10/2019 Spot Bond					0.00000	100.77748			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			9.47000	98.90032	9.47000	98.87532		44,642,341,388,000.00	4,714,080,400	232,353,100	
Total SZ25 SPOT								14,642,341,388,000.00	4,714,080,400	232,353,100	
Total For SZ25								14,642,341,388,000.00	4,714,080,400	232,353,100	
T12A11 On 21/08/2019 Spot Bond					0.00000	102.21347			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			7.90000	102.36588	7.90000	102.34418			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	102.07915			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.80000	105.51308	7.80000	105.49077			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	102.06609			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.90000	105.22201	7.90000	105.19950			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	101.91530			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.85000	104.47630	7.85000	104.45409			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	102.00969			0.00	0	0
Total T13A21 SPOT									0.00	0	0
Total For T13A21									0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.98384			0.00	0	0
Total T14A10 SPOT									0.00	0	0
Total For T14A10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A11 On 21/11/2021 Spot Bond					0.00000	102.02904				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	105.77790	8.55000	105.75344				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	101.83628				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	100.88734				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	101.85117				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	100.75512				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	100.39124				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	101.63416				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	101.33573				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	101.08738				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	100.83451				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.34779				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS151 On 30/11/2020 Spot Bond					0.00000	101.72760				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.80025				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.85729				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	101.61788				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	101.65120				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	99.97865				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	101.25972				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	101.28257				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	100.44458				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.98390				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			7.85000	7.85000	7.85000	102.42619				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A1 On 21/08/2019 Spot Bond					0.00000	102.02931				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			7.76000	102.16314	7.76000	102.14186				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	102.02931				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			7.87000	102.02125	7.87000	101.99970				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	102.13147				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	102.13147				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	102.13147				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	102.13147				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	102.52295				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	102.52295				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond					0.00000	102.31306				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond					0.00000	102.31079				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D On 21/08/2019 Spot Bond					0.00000	103.05054				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	103.04794				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	103.06613				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	103.03693				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	102.20788				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.00000	103.70206	8.00000	103.67959				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	102.76933				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			7.89000	104.27250	7.89000	104.25022				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	102.13135				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	102.13362				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	102.19943				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	102.14543				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond					0.00000	102.12454			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.29020			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.30835			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.31289			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.34942			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.41500			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	103.03879			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	103.03879			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	103.10682			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	103.06292			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	103.08414			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.42471			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14A On 21/11/2021 Spot Bond					0.00000	102.06080				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			7.89000	109.85393	7.89000	109.83046				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	102.18566				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	103.19232				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.05000	107.44946	8.05000	107.42604				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	102.19918				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	102.57785				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	102.10390				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	102.31258				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	103.60390				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	102.24000				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.99275				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14D: On 21/11/2021 Spot Bond					0.00000	102.94515				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	103.95361				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	101.96093				0.00	0	450,000,000
Total TH15A1 SPOT										0.00	0	450,000,000
Total For TH15A1										0.00	0	450,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	102.00642				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	104.74344				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	102.21746				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	101.81273				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	101.92917				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	101.95196				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	102.05635				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	102.03819				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.77074				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C: On 21/11/2022 Spot Bond					0.00000	102.16299				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	102.72780				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	102.10853				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	102.82299				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	102.70962				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	102.59170				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	100.77192				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	100.70317				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	101.16588				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	101.14637				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.64000	7.64000	7.64000	100.08063				0.00	0	153,289,700
Total TL20 SPOT										0.00	0	153,289,700
Total For TL20										0.00	0	153,289,700
TL20/R: On 22/02/2020 Spot Bond			100.00000	62.04821	100.00000	61.93050				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	106.40900	10.00000	106.38100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 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	101.70219				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	101.72868				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			8.77000	102.50589	8.77000	102.48199				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			9.28000	103.06554	9.28000	103.04014				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.79404				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	100.77264				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			9.72000	98.59549	9.72000	98.56993				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	100.52388				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TLC05 SPOT										0.00	0	0
Total For TLC05										0.00	0	0
TLC07 On 17/09/2019 Spot Bond					0.00000	101.09008				0.00	0	0
Total TLC07 SPOT										0.00	0	0
Total For TLC07										0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	101.19966				0.00	0	0
Total TLC08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.82000	105.03043	7.82000	105.00853			6,455,076,868,000.00	825,457,400	34,200,156,400
Total TN20 SPOT									6,455,076,868,000.00	825,457,400	34,200,156,400
Total For TN20									6,455,076,868,000.00	825,457,400	34,200,156,400
TN20/R On 17/09/2020 Spot Bond			100.00000	42.25130	100.00000	42.15830			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	27.55812	100.00000	27.49746			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.96000	106.94774	8.96000	106.92227			80,901,775,360,000.00	9,029,216,000	20,414,591,900
Total TN23 SPOT									80,901,775,360,000.00	9,029,216,000	20,414,591,900
Total For TN23									80,901,775,360,000.00	9,029,216,000	20,414,591,900
TN23/R On 06/11/2023 Spot Bond			100.00000	13.41263	100.00000	13.38310			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.95000	100.16757	9.95000	100.14071			244,935,896,350,000.00	24,616,673,000	28,451,116,700
Total TN25 SPOT									244,935,896,350,000.00	24,616,673,000	28,451,116,700
Total For TN25									244,935,896,350,000.00	24,616,673,000	28,451,116,700
TN25/R On 19/08/2025 Spot Bond			100.00000	12.08219	100.00000	12.05515			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			10.13000	93.15000	10.13000	93.12499			149,825,443,204,000.00	14,790,270,800	2,735,845,400
Total TN27 SPOT									149,825,443,204,000.00	14,790,270,800	2,735,845,400
Total For TN27									149,825,443,204,000.00	14,790,270,800	2,735,845,400
TN27/R On 14/11/2027 Spot Bond			100.00000	9.03218	100.00000	9.01230			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.75500	99.38675	10.75500	99.35832			0.00	0	12,680,000,000
Total TN30 SPOT									0.00	0	12,680,000,000
Total For TN30									0.00	0	12,680,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.51504	8.00000	119.48943			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.58000	94.53942	11.58000	94.51033				0.00	0	10,400,000,000
Total TN40 SPOT										0.00	0	10,400,000,000
Total For TN40										0.00	0	10,400,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.06417	10.75000	101.03526				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	106.40900	10.00000	106.38100				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			8.20000	106.22914	8.20000	106.20556				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.15000	106.26262	8.15000	106.23931				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			7.95000	7.95000	7.95000	106.57350				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	101.64591				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	101.68800				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	101.86470				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	101.93197				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.36866				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	102.36866				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.02184				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.02251				0.00	0	30,000,000
Total TRA3A3 SPOT										0.00	0	30,000,000
Total For TRA3A3										0.00	0	30,000,000
TRA3A: On 14/11/2022 Spot Bond			8.68000	101.08396	8.68000	101.06062				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.02171				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.02231				0.00	0	40,000,000
Total TRA3A7 SPOT										0.00	0	40,000,000
Total For TRA3A7										0.00	0	40,000,000
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.02612				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.02559				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	101.38798				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	101.48772				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	101.53479				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.98000	103.02200	8.98000	102.28381				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	101.71169				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	93.32995				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	96.92062				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	93.02616				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23 On 07/11/2019 Spot Bond					0.00000	96.33485				0.00	0	0
Total TSP231 SPOT										0.00	0	0
Total For TSP231										0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	92.42601				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.38866				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	100.45980				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.48968				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	101.32180				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	101.87890				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	101.60540				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	101.44049				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	100.77224				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	100.62532				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	100.56278				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	100.43887				0.00	0	0
Total TWC300 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC300									0.00	0	0
TWC30 On 31/07/2019 Spot Bond					0.00000	100.31348			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			8.37000	105.96656	8.37000	105.94296		3,433,919,724,000.00	410,265,200	9,772,700	
Total UG21 SPOT								3,433,919,724,000.00	410,265,200	9,772,700	
Total For UG21								3,433,919,724,000.00	410,265,200	9,772,700	
UG26 On 09/03/2026 Spot Bond			10.35000	106.66922	10.35000	106.63997		20,865,347,460,000.00	2,015,975,600	137,335,700	
Total UG26 SPOT								20,865,347,460,000.00	2,015,975,600	137,335,700	
Total For UG26								20,865,347,460,000.00	2,015,975,600	137,335,700	
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA4U SPOT								0.00	0	0	
Total For VCJA4U								0.00	0	0	
VCJA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA5U SPOT								0.00	0	0	
Total For VCJA5U								0.00	0	0	
VCJA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA6U SPOT								0.00	0	0	
Total For VCJA6U								0.00	0	0	
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA7U SPOT								0.00	0	0	
Total For VCJA7U								0.00	0	0	
VCJA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA8U SPOT								0.00	0	0	
Total For VCJA8U								0.00	0	0	
VCJB11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJB1U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.64677			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	101.43406			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	100.91716			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	100.54435			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	100.46895			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	102.20456			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	101.86508			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VR844U									0.00	0	0
VR846L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR846U SPOT									0.00	0	0
Total For VR846U									0.00	0	0
VR847L On 18/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR847U SPOT									0.00	0	0
Total For VR847U									0.00	0	0
VR848L On 25/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR848U SPOT									0.00	0	0
Total For VR848U									0.00	0	0
VR849L On 29/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR849U SPOT									0.00	0	0
Total For VR849U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.20103			0.00	0	8,924,700
Total WHL01 SPOT									0.00	0	8,924,700
Total For WHL01									0.00	0	8,924,700
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.11960			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.90576			0.00	0	400,000,000
Total WHL03 SPOT									0.00	0	400,000,000
Total For WHL03									0.00	0	400,000,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WHL05U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.01000	104.25971	7.01000	104.23975			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.89000	106.26687	6.89000	106.24700			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			7.43500	107.09991	7.43500	107.07833		8,638,054,376,000.00	1,161,809,600	61,476,600	
Total WSP5 SPOT								8,638,054,376,000.00	1,161,809,600	61,476,600	
Total For WSP5								8,638,054,376,000.00	1,161,809,600	61,476,600	
WSP5/f On 28/05/2021 Spot Bond			100.00000	30.64047	100.00000	30.57191			0.00	0	0
Total WSP5/R203 SPOT								0.00	0	0	
Total For WSP5/R203								0.00	0	0	
Z083 On 30/09/2019 Spot Bond			6.30000	97.68997	6.30000	97.67350			0.00	0	0
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
Total for SPOT								1.58e+0177,730,542,465,359	305,261,955,712		
Total for SPOT :								1.58e+017 730,542,465,359	305,261,955,712		
Total Futures								1.58e+017 730,542,466,636	305,262,697,466		
Total Options								0.00	0	176,295	
Grand Total:								1.58e+017 730,542,466,636	305,262,873,761		