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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2019

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			11.04369	77.87138	11.10629	77.51312			0.00	0	350
ES33 On 07/11/2019 Bond Future			11.16623	75.63753	11.23126	75.27228			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.27747	77.10023	11.34488	76.72807			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			11.32752	79.44412	11.37476	79.13697			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.44818	76.77051	11.49726	76.45735			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.55364	78.25552	11.60445	77.93644			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 01/08/2019 Bond Future			135.97158	135.97158	135.95010	135.95010			0.00	0	1,622
I2025 On 07/11/2019 Bond Future			138.73206	138.73206	138.71046	138.71046			0.00	0	0
I2025 On 06/02/2020 Bond Future			139.97209	139.97209	139.95024	139.95024			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			103.18384	103.18384	103.16750	103.16750			0.00	0	4,132

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			104.18424	104.18424	104.16772	104.16772			0.00	0	0
I2029	On	06/02/2020			106.22260	106.22260	106.20598	106.20598			0.00	0	0
Total I2029 Future											0.00	0	4,132
Total For I2029											0.00	0	4,132
I2033	On	01/08/2019			104.36470	104.36470	104.34781	104.34781			0.00	0	6,090
I2033	On	07/11/2019			105.31407	105.31407	105.29699	105.29699			0.00	0	0
I2033	On	06/02/2020			107.37449	107.37449	107.35732	107.35732			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			121.87063	121.87063	121.85032	121.85032			0.00	0	11,677
I2038	On	07/11/2019			124.34494	124.34494	124.32441	124.32441			0.00	0	0
I2038	On	06/02/2020			125.11929	125.11929	125.09854	125.09854			0.00	0	0
Total I2038 Future											0.00	0	11,677
Total For I2038											0.00	0	11,677
I2046	On	01/08/2019			115.11298	115.11298	115.30729	115.30729			0.00	0	12,658
I2046	On	07/11/2019			115.73025	115.73025	115.92875	115.92875			0.00	0	0
I2046	On	06/02/2020			117.99474	117.99474	118.19730	118.19730			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			118.37690	118.37690	118.35687	118.35687			0.00	0	10,989
I2050	On	07/11/2019			120.78014	120.78014	120.75998	120.75998			0.00	0	0
I2050	On	06/02/2020			121.30662	121.30662	121.28630	121.28630			0.00	0	0
Total I2050 Future											0.00	0	10,989
Total For I2050											0.00	0	10,989
R186	On	01/08/2019			8.43511	112.46829	8.49742	112.10805		6.27	800,099,415.06	7,114	122,577
R186	On	07/11/2019			8.48176	114.72196	8.54735	114.35474		6.27	0.00	0	0
R186	On	06/02/2020			8.51320	111.63233	8.58206	111.25822		6.29	0.00	0	0
Total R186 Future											800,099,415.06	7,114	122,577
R186	On	01/08/2019	Bond Future	10.08	Put		2.26000	0.00226	1,120	7.37	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.22	Call		4,190.36000	4.19036	4,512,150	7.02	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put		120.98000	0.12098	82,530	7.02	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put		1,741.20000	1.74120	1,483,740	6.14	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call		3,341.29000	3.34129	3,640,610	6.80	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.55	Call		1,251.72000	1.25172	1,429,320	6.31	0.00	0	0
R186	On	01/08/2019	Bond Future	8.55	Put		948.90000	0.94890	766,260	6.31	0.00	0	3,100
R186	On	01/08/2019	Bond Future	8.38	Put		1,452.42000	1.45242	1,217,950	6.19	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put		41.91000	0.04191	26,410	7.37	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call		8,665.76000	8.66576	9,024,860	7.37	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call		5,743.86000	5.74386	6,088,600	7.37	0.00	0	0

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	Call			772.31000	0.77231	898,080	6.19	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			624.01000	0.62401	485,760	6.42	0.00	0	3,100
R186	On	01/08/2019	Bond Future	8.70	Call			1,784.85000	1.78485	2,006,840	6.42	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			594.62000	0.59462	697,400	6.14	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			211.66000	0.21166	150,740	6.80	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			5,795.87000	5.79587	6,141,190	7.37	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			40.06000	0.04006	25,140	7.37	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			5,847.91000	5.84791	6,193,800	7.37	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			38.28000	0.03828	23,930	7.37	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			1,433.50000	1.43350	1,271,370	6.45	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			2,840.10000	2.84010	2,591,310	6.06	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,048.67000	1.04867	1,167,100	6.06	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.95	Put			1,046.80000	1.04680	918,020	6.70	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,306.55000	3.30655	3,546,380	6.71	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,031.91000	1.03191	904,520	6.71	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,227.95000	3.22795	3,464,970	6.69	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,062.15000	1.06215	931,950	6.69	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,447.86000	2.44786	2,652,950	6.45	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Call			3,267.03000	3.26703	3,505,470	6.70	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,277.02000	2.27702	2,456,840	6.36	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			2,342.43000	2.34243	2,148,140	6.36	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,217.13000	2.21713	2,394,180	6.34	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			2,391.11000	2.39111	2,194,050	6.34	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,246.80000	2.24680	2,425,240	6.35	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			2,366.48000	2.36648	2,170,810	6.35	0.00	0	0
Total R186 Option												0.00	0	34,200
Total For R186												800,099,415.06	7,114	156,777
R197	On	01/08/2019	Bond Future			302.80682	302.80682	303.12622	303.12622			0.00	0	2,507
R197	On	07/11/2019	Bond Future			308.95407	308.95407	309.28057	309.28057			0.00	0	0
R197	On	06/02/2020	Bond Future			307.33441	307.33441	307.66784	307.66784			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			235.70021	235.70021	235.66214	235.66214			2,357,002.10	10	9,469
R202	On	07/11/2019	Bond Future			240.48513	240.48513	240.44668	240.44668			0.00	0	0
R202	On	06/02/2020	Bond Future			241.11907	241.11907	241.08046	241.08046			0.00	0	0
Total R202 Future												2,357,002.10	10	9,469
Total For R202												2,357,002.10	10	9,469
R2023	On	01/08/2019	Bond Future			7.41239	104.38188	7.47013	104.20272		2.62	111,062,320.32	1,064	55,899
R2023	On	07/11/2019	Bond Future			7.40445	102.54099	7.46748	102.35843		2.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/02/2020	Bond Future			7.37067	104.52362	7.43952	104.33774		2.75	0.00	0	0
Total R2023 Future												111,062,320.32	1,064	55,899
R2023	On	01/08/2019	Bond Future	8.93	Put			1.16000	0.00116	0,580	3.96	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			4,433.37000	4.43337	4,611,980	3.96	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			1.09000	0.00109	0,540	3.96	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			4,462.63000	4.46263	4,641,270	3.96	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			1.02000	0.00102	0,500	3.96	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			4,404.11000	4.40411	4,582,690	3.96	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,796.21000	1.79621	1,929,550	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			326.77000	0.32677	277,550	3.32	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,819.53000	1.81953	1,953,520	3.33	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			321.69000	0.32169	273,120	3.33	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,842.93000	1.84293	1,977,560	3.34	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			316.69000	0.31669	268,760	3.34	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			814.75000	0.81475	728,260	2.78	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,052.02000	1.05202	1,149,790	2.76	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			835.28000	0.83528	747,170	2.76	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,068.42000	1.06842	1,167,000	2.77	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			824.79000	0.82479	737,490	2.77	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,085.27000	1.08527	1,184,660	2.78	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												111,062,320.32	1,064	55,899
R2030	On	01/08/2019	Bond Future			9.22719	91.99361	9.27916	91.66881		8.98	52,712,338.53	573	53,242
R2030	On	07/11/2019	Bond Future			9.29097	93.83742	9.34501	93.50629		9.08	0.00	0	0
R2030	On	06/02/2020	Bond Future			9.34361	91.64241	9.39971	91.30506		9.24	0.00	0	0
Total R2030 Future												52,712,338.53	573	53,242
R2030	On	01/08/2019	Bond Future	8.77	Put			3,472.87000	3.47287	3,178,980	8.42	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			223.61000	0.22361	254,520	8.42	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			2,910.28000	2.91028	3,139,770	9.57	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Put			1,712.16000	1.71216	1,491,060	8.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			902.10000	0.90210	1,005,800	8.88	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			1,466.51000	1.46651	1,262,690	8.95	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			245.50000	0.24550	185,990	9.96	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			6,068.66000	6.06866	5,747,060	8.10	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			23.23000	0.02323	26,430	8.10	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.69	Put			443.44000	0.44344	350,040	9.59	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.27	Put			1,307.17000	1.30717	1,115,990	9.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			1,250.04000	1.25004	1,383,660	9.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			455.80000	0.45580	360,490	9.57	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	8.67	Put			4,043.97000	4.04397	3,738,910	8.30	0.00	0	0

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R2030	On	01/08/2019	Bond Future	8.67	Call			138.66000	0.13866	158,400	8.30	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.91	Put			238.53000	0.23853	180,350	9.98	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			4,113.84000	4.11384	4,381,780	10.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			231.74000	0.23174	174,880	10.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,009.80000	4.00980	4,275,090	9.96	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Call			1,096.65000	1.09665	1,217,630	8.95	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			2,958.02000	2.95802	3,189,420	9.59	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,061.76000	4.06176	4,328,380	9.98	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			1,283.89000	1.28389	1,159,970	9.74	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.48	Call			2,676.83000	2.67683	2,847,660	9.33	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			1,856.60000	1.85660	1,696,300	9.33	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			2,942.10000	2.94210	2,729,850	8.95	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			1,390.45000	1.39045	1,259,200	9.65	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			5,217.42000	5.21742	4,937,480	8.33	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			508.97000	0.50897	560,160	8.33	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	8.57	Put			5,374.23000	5.37423	5,091,110	8.29	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,500.20000	1.50020	1,616,210	8.93	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.76	Call			3,774.52000	3.77452	3,981,730	9.74	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			2,641.34000	2.64134	2,810,770	9.32	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			1,881.53000	1.88153	1,719,830	9.32	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Put			3,014.30000	3.01430	2,799,180	8.93	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			469.55000	0.46955	517,560	8.29	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			1,552.83000	1.55283	1,671,710	8.95	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Call			3,526.61000	3.52661	3,726,490	9.65	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			2,712.30000	2.71230	2,884,530	9.34	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,831.69000	1.83169	1,672,790	9.34	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			3,530.31000	3.53031	3,324,910	9.14	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,021.94000	2.02194	2,151,540	9.12	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			3,597.65000	3.59765	3,389,900	9.12	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,049.48000	2.04948	2,180,260	9.13	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			3,563.85000	3.56385	3,357,280	9.13	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,077.22000	2.07722	2,209,170	9.14	0.00	0	0
Total R2030 Option												0.00	0	41,550
Total For R2030												52,712,338.53	573	94,792
R2032	On	01/08/2019	Bond Future			9.49663	93.79716	9.54847	93.44501		9.82	0.00	0	41,446
R2032	On	07/11/2019	Bond Future			9.56669	91.51570	9.62048	91.15665		10.37	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.62441	93.28545	9.68007	92.91967		10.19	0.00	0	0
Total R2032 Future												0.00	0	41,446
R2032	On	01/08/2019	Bond Future	10.11	Put			347.00000	0.34700	268,970	10.84	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			3,933.71000	3.93371	4,204,550	10.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future	10.09	Put			366.16000	0.36616	284,850	10.80	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			3,988.03000	3.98803	4,260,520	10.82	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			356.46000	0.35646	276,800	10.82	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,042.52000	4.04252	4,316,640	10.84	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			2,831.55000	2.83155	3,010,890	10.61	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,172.44000	2.17244	1,992,730	10.61	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			2,757.26000	2.75726	2,933,570	10.59	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,230.07000	2.23007	2,047,330	10.59	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			2,794.28000	2.79428	2,972,110	10.60	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			2,201.10000	2.20110	2,019,880	10.60	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			4,148.44000	4.14844	3,920,160	10.09	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,248.29000	2.24829	2,387,020	10.10	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			4,109.80000	4.10980	3,882,750	10.10	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,190.89000	2.19089	2,327,170	10.08	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			4,187.35000	4.18735	3,957,850	10.08	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,219.49000	2.21949	2,356,990	10.09	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	41,446
R2035	On	01/08/2019	Bond Future			9.78828	96.59933	9.85032	96.13669		10.64	0.00	0	65,619
R2035	On	07/11/2019	Bond Future			9.86461	94.03161	9.92887	93.55996		11.28	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.93123	95.84988	9.99768	95.36925		11.12	0.00	0	0
Total R2035 Future												0.00	0	65,619
R2035	On	01/08/2019	Bond Future	10.23	Call			3,409.35000	3.40935	3,729,690	11.47	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			651.11000	0.65111	508,810	11.47	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			3,464.15000	3.46415	3,787,090	11.49	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			634.93000	0.63493	495,230	11.49	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			3,354.84000	3.35484	3,672,530	11.45	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			667.67000	0.66767	522,720	11.45	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Call			3,972.24000	3.97224	4,246,930	11.92	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			1,950.08000	1.95008	1,753,120	11.92	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			2,987.77000	2.98777	2,726,280	11.42	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Put			8,168.53000	8.16853	7,742,080	10.08	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			333.78000	0.33378	378,980	10.08	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			4,509.00000	4.50900	4,178,460	11.02	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,446.17000	1.44617	1,587,280	11.02	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.88	Call			2,592.76000	2.59276	2,804,910	11.44	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,951.13000	2.95113	2,691,630	11.44	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			2,629.97000	2.62997	2,844,100	11.45	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,914.84000	2.91484	2,657,320	11.45	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			2,555.82000	2.55582	2,765,980	11.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.59	Call			2,163.63000	2.16363	2,331,630	10.96	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			5,171.73000	5.17173	4,859,100	10.96	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,192.99000	2.19299	2,362,570	10.97	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			5,125.58000	5.12558	4,814,530	10.97	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,222.57000	2.22257	2,393,730	10.98	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			5,079.74000	5.07974	4,770,270	10.98	0.00	0	0
Total R2035 Option												0.00	0	10,500
Total For R2035												0.00	0	76,119
R2037	On	01/08/2019	Bond Future			9.88034	88.75264	9.94751	88.24932		11.75	0.00	0	46,825
R2037	On	07/11/2019	Bond Future			9.95142	90.53154	10.02087	90.01831		11.91	0.00	0	0
R2037	On	06/02/2020	Bond Future			10.01264	88.02206	10.08432	87.49910		12.31	0.00	0	0
Total R2037 Future												0.00	0	46,825
R2037	On	01/08/2019	Bond Future	10.30	Call			3,309.19000	3.30919	3,649,770	12.83	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			738.11000	0.73811	575,370	12.83	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			3,363.04000	3.36304	3,706,450	12.86	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			720.70000	0.72070	560,790	12.86	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			3,255.52000	3.25552	3,593,250	12.81	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			755.78000	0.75578	590,190	12.81	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			3,032.35000	3.03235	2,748,430	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			2,545.25000	2.54525	2,776,750	11.86	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,994.83000	2.99483	2,713,100	11.86	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			2,582.21000	2.58221	2,815,880	11.87	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,957.69000	2.95769	2,678,130	11.87	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,508.58000	2.50858	2,737,890	11.85	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,108.90000	2.10890	2,291,260	11.93	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			5,274.92000	5.27492	4,934,320	11.93	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2,138.58000	2.13858	2,322,690	11.94	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			5,228.01000	5.22801	4,889,160	11.94	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			2,168.22000	2.16822	2,354,070	11.95	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			5,181.16000	5.18116	4,844,050	11.95	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	46,825
R2040	On	01/08/2019	Bond Future			9.97530	91.69734	10.02205	91.32116		12.16	188,896,520.40	2,060	36,616
R2040	On	07/11/2019	Bond Future			10.04653	93.53521	10.09483	93.15170		12.34	0.00	0	0
R2040	On	06/02/2020	Bond Future			10.10809	90.83330	10.15792	90.44246		12.78	0.00	0	0
Total R2040 Future												188,896,520.40	2,060	36,616
R2040	On	01/08/2019	Bond Future	10.36	Put			766.80000	0.76680	631,430	12.83	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			3,471.49000	3.47149	3,714,630	12.85	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			747.85000	0.74785	614,810	12.85	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			3,529.40000	3.52940	3,774,840	12.87	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
R2040	On	01/08/2019	Bond Future	10.38	Put			729.43000	0.72943	598,690	12.87	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			3,413.99000	3.41399	3,654,800	12.83	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,774.75000	2.77475	2,938,200	12.39	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			3,210.30000	3.21030	2,990,240	12.39	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,814.77000	2.81477	2,979,830	12.40	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			3,170.64000	3.17064	2,952,190	12.40	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,735.01000	2.73501	2,896,840	12.38	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			3,250.36000	3.25036	3,028,680	12.38	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			4,288.52000	4.28852	4,029,840	12.09	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Call			1,906.68000	1.90668	2,031,510	12.09	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			7,302.46000	7.30246	6,972,900	11.26	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			648.21000	0.64821	702,160	11.26	0.00	0	1,260
R2040	On	06/02/2020	Bond Future	9.75	Put			5,618.58000	5.61858	5,358,510	12.50	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,369.86000	2.36986	2,501,910	12.51	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			5,567.65000	5.56765	5,308,860	12.51	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,306.07000	2.30607	2,435,560	12.49	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			5,669.30000	5.66930	5,407,950	12.49	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,338.13000	2.33813	2,468,900	12.50	0.00	0	0
Total R2040 Option												0.00	0	2,520
Total For R2040												188,896,520.40	2,060	39,136
R2044	On	01/08/2019	Bond Future			10.00359	88.75621	10.05029	88.37417		12.78	1,952,636.62	22	43,862
R2044	On	07/11/2019	Bond Future			10.07210	90.53516	10.12032	90.14557		12.98	0.00	0	0
R2044	On	06/02/2020	Bond Future			10.13127	87.90045	10.18095	87.50359		13.46	0.00	0	0
Total R2044 Future												1,952,636.62	22	43,862
R2044	On	01/08/2019	Bond Future	9.36	Call			127.04000	0.12704	141,030	11.41	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,631.75000	2.63175	2,350,410	12.55	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			1,057.45000	1.05745	1,158,150	12.55	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			4,321.87000	4.32187	4,596,590	13.90	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			150.42000	0.15042	166,970	11.48	0.00	0	228
R2044	On	01/08/2019	Bond Future	9.74	Put			3,311.23000	3.31123	3,001,040	12.34	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			719.80000	0.71980	791,650	12.34	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.27	Call			2,812.26000	2.81226	3,026,470	13.26	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			805.08000	0.80508	664,860	13.53	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			6,069.34000	6.06934	5,701,290	11.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			3,541.08000	3.54108	3,787,620	13.58	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			766.28000	0.76628	630,780	13.58	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			3,425.19000	3.42519	3,667,010	13.53	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			1,051.51000	1.05151	883,680	13.26	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.53	Put			553.03000	0.55303	445,710	13.90	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			5,820.78000	5.82078	5,455,290	11.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/08/2019	Bond Future	10.39	Call			3,483.04000	3.48304	3,727,230	13.55	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			785.52000	0.78552	647,670	13.55	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Call			4,965.61000	4.96561	5,201,480	13.83	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			1,845.05000	1.84505	1,691,330	13.83	0.00	0	328
R2044	On	07/11/2019	Bond Future	9.19	Put			8,509.96000	8.50996	8,160,280	11.63	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			451.28000	0.45128	491,190	11.63	0.00	0	328
R2044	On	07/11/2019	Bond Future	9.74	Put			4,831.20000	4.83120	4,555,110	12.64	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			3,298.76000	3.29876	3,074,510	13.06	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			2,851.31000	2.85131	3,018,290	13.08	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			3,257.93000	3.25793	3,035,320	13.08	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			2,770.64000	2.77064	2,934,340	13.05	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			1,677.94000	1.67794	1,791,440	12.64	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.05	Put			3,339.76000	3.33976	3,113,870	13.05	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Call			2,810.95000	2.81095	2,976,290	13.06	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Call			6,761.97000	6.76197	7,017,220	14.71	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			2,205.31000	2.20531	2,063,700	14.71	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			2,379.52000	2.37952	2,512,200	13.18	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			5,755.35000	5.75535	5,491,170	13.18	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			2,411.97000	2.41197	2,545,960	13.20	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			5,703.08000	5.70308	5,440,210	13.20	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			10,171.70000	10.17170	9,827,780	12.14	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			712.58000	0.71258	765,520	12.14	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			5,913.84000	5.91384	5,645,770	13.15	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			2,283.07000	2.28307	2,411,860	13.15	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Call			2,347.30000	2.34730	2,478,690	13.17	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			5,807.98000	5.80798	5,542,510	13.17	0.00	0	0
Total R2044 Option												0.00	0	2,952
Total For R2044												1,952,636.62	22	46,814
R2048	On	01/08/2019	Bond Future			9.96427	92.33934	10.01084	91.94631		12.58	21,053,369.52	228	102,651
R2048	On	07/11/2019	Bond Future			10.03328	89.74974	10.08138	89.34894		13.42	0.00	0	48
R2048	On	06/02/2020	Bond Future			10.09351	91.48517	10.14308	91.07682		13.27	0.00	0	0
Total R2048 Future												21,053,369.52	228	102,699
R2048	On	01/08/2019	Bond Future	10.34	Call			3,576.53000	3.57653	3,820,650	13.83	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			883.69000	0.88369	734,780	13.83	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			3,635.59000	3.63559	3,882,090	13.86	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			863.22000	0.86322	716,690	13.86	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			3,694.97000	3.69497	3,943,820	13.88	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			843.19000	0.84319	699,010	13.88	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			2,862.13000	2.86213	3,032,420	13.45	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			3,374.15000	3.37415	3,143,640	13.45	0.00	0	0

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	10.03	Call			2,903.78000	2.90378	3,075,770	13.46	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			3,332.03000	3.33203	3,103,220	13.46	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,820.76000	2.82076	2,989,350	13.43	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			3,416.70000	3.41670	3,184,490	13.43	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			5,974.95000	5.97495	5,700,940	12.94	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			2,312.77000	2.31277	2,444,410	12.91	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			6,084.72000	6.08472	5,808,010	12.91	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			2,346.07000	2.34607	2,479,060	12.93	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			6,029.78000	6.02978	5,754,420	12.93	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			2,379.34000	2.37934	2,513,680	12.94	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												21,053,369.52	228	102,699
R207	On	01/08/2019	Bond Future			5.98277	100.94456	5.97739	100.94690		0.14	0.00	0	4,891
R207	On	07/11/2019	Bond Future			3.64142	102.96756	3.62693	102.97015		0.06	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	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			586.92000	0.58692	584,580	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			591.24000	0.59124	588,900	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			595.55000	0.59555	593,210	0.22	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			278.29000	0.27829	280,880	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			281.90000	0.28190	284,490	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			280.09000	0.28009	282,680	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			6.44433	102.82076	6.44300	102.82282		0.75	0.00	0	10,880
R208	On	07/11/2019	Bond Future			6.21925	101.47662	6.21750	101.47892		0.88	0.00	0	0
R208	On	06/02/2020	Bond Future			5.84691	103.43880	5.84458	103.44134		0.73	0.00	0	0
Total R208 Future												0.00	0	10,880
R208	On	01/08/2019	Bond Future	8.17	Put			0.00000	0.00000	0,000	1.44	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,598.01000	2.59801	2,595,950	1.44	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			0.00000	0.00000	0,000	1.44	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,612.96000	2.61296	2,610,900	1.44	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.00000	0.00000	0,000	1.44	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,627.91000	2.62791	2,625,850	1.44	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			869.07000	0.86907	865,400	1.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/11/2019	Bond Future	6.84	Put			56.19000	0.05619	54,820	1.17	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			845.27000	0.84527	841,590	1.16	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			58.36000	0.05836	56,980	1.16	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			857.24000	0.85724	853,560	1.16	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			57.34000	0.05734	55,960	1.16	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			462.66000	0.46266	459,390	0.83	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			151.89000	0.15189	151,160	0.83	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			470.88000	0.47088	467,600	0.84	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			149.25000	0.14925	148,510	0.84	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			454.19000	0.45419	450,920	0.83	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			154.29000	0.15429	153,560	0.83	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			9.73873	73.70139	9.80056	73.30689		12.07	0.00	0	89,136
R209	On	07/11/2019	Bond Future			9.80419	72.02591	9.86802	71.62364		12.80	0.00	0	0
R209	On	06/02/2020	Bond Future			9.85858	73.41875	9.92430	73.00892		12.61	0.00	0	0
Total R209 Future												0.00	0	89,136
R209	On	01/08/2019	Bond Future	10.16	Call			2,817.18000	2.81718	3,085,910	12.83	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			585.65000	0.58565	459,880	12.83	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			2,863.35000	2.86335	3,134,360	12.85	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			571.21000	0.57121	447,720	12.85	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			2,771.25000	2.77125	3,037,680	12.80	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			271.74000	0.27174	201,890	13.54	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Put			600.40000	0.60040	472,330	12.80	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			3,562.61000	3.56261	3,214,650	11.32	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			275.17000	0.27517	321,710	11.32	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			1,380.78000	1.38078	1,158,040	12.15	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			1,377.23000	1.37723	1,548,990	12.15	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.46	Call			4,287.81000	4.28781	4,612,460	13.54	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			2,211.14000	2.21114	2,390,980	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,576.66000	2.57666	2,354,230	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,242.87000	2.24287	2,424,400	12.90	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,545.20000	2.54520	2,324,460	12.90	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,179.45000	2.17945	2,357,600	12.87	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,608.24000	2.60824	2,384,120	12.87	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			1,842.40000	1.84240	1,985,230	12.29	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			4,484.46000	4.48446	4,217,460	12.29	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,867.92000	1.86792	2,012,100	12.31	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			4,444.55000	4.44455	4,178,900	12.31	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			1,816.84000	1.81684	1,958,310	12.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/02/2020	Bond Future	9.50	Put			4,524.42000	4.52442	4,256,060	12.28	0.00	0	0
Total R209 Option												0.00	0	22,680
Total For R209												0.00	0	111,816
R210	On	01/08/2019	Bond Future			190.48720	190.48720	190.45687	190.45687			0.00	0	2,142
R210	On	07/11/2019	Bond Future			191.74740	191.74740	191.71696	191.71696			0.00	0	0
R210	On	06/02/2020	Bond Future			195.49918	195.49918	195.46832	195.46832			0.00	0	0
Total R210 Future												0.00	0	2,142
Total For R210												0.00	0	2,142
R212	On	01/08/2019	Bond Future			159.88870	159.88870	159.86571	159.86571			0.00	0	6,690
R212	On	07/11/2019	Bond Future			163.13481	163.13481	163.11168	163.11168			0.00	0	0
R212	On	06/02/2020	Bond Future			164.08027	164.08027	164.05697	164.05697			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			9.35352	86.59271	9.40530	86.27308		9.56	0.00	0	17,378
R213	On	07/11/2019	Bond Future			9.42108	84.77592	9.47480	84.45008		10.09	0.00	0	0
R213	On	06/02/2020	Bond Future			9.47868	86.41514	9.53433	86.08310		9.86	0.00	0	0
Total R213 Future												0.00	0	17,378
R213	On	01/08/2019	Bond Future	9.99	Call			3,797.94000	3.79794	4,049,520	10.77	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			299.93000	0.29993	231,880	10.77	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			3,848.07000	3.84807	4,101,050	10.79	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			291.97000	0.29197	225,320	10.79	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			3,748.04000	3.74804	3,998,180	10.75	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			308.18000	0.30818	238,690	10.75	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			1,910.90000	1.91090	1,749,270	10.19	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			2,578.67000	2.57867	2,744,270	10.20	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			1,885.62000	1.88562	1,725,380	10.20	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			2,613.46000	2.61346	2,780,440	10.21	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			1,860.62000	1.86062	1,701,760	10.21	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			2,544.09000	2.54409	2,708,300	10.19	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			1,968.04000	1.96804	2,094,000	9.58	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			3,622.10000	3.62210	3,416,020	9.58	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			1,995.20000	1.99520	2,122,310	9.59	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			3,588.20000	3.58820	3,383,270	9.59	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,022.55000	2.02255	2,150,820	9.61	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			3,554.55000	3.55455	3,350,780	9.61	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	17,378
R214	On	01/08/2019	Bond Future			9.95927	72.33438	10.00582	72.02703		12.99	8,535,456.84	118	10,625
R214	On	07/11/2019	Bond Future			10.02836	70.48560	10.07639	70.17220		13.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2020	Bond Future			10.08864	71.84849	10.13809	71.52922		13.62	0.00	0	0
Total R214 Future												8,535,456.84	118	10,625
R214	On	01/08/2019	Bond Future	10.33	Call			2,821.39000	2.82139	3,008,190	14.24	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			740.06000	0.74006	619,510	14.24	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			2,867.46000	2.86746	3,056,100	14.27	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			723.53000	0.72353	604,820	14.27	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			2,775.56000	2.77556	2,960,510	14.22	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			756.92000	0.75692	634,520	14.22	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			2,299.90000	2.29990	2,431,930	13.82	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,733.71000	2.73371	2,552,340	13.82	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			2,332.60000	2.33260	2,465,920	13.83	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,700.79000	2.70079	2,520,710	13.83	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			2,267.43000	2.26743	2,398,170	13.80	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,766.95000	2.76695	2,584,290	13.80	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			1,960.44000	1.96044	2,066,810	13.28	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			4,735.87000	4.73587	4,522,970	13.28	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			1,987.14000	1.98714	2,094,540	13.29	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			4,694.13000	4.69413	4,482,260	13.29	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			1,933.71000	1.93371	2,039,060	13.26	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			4,777.68000	4.77768	4,563,760	13.26	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												8,535,456.84	118	10,625
Total for Bond												1,186,669,059.39	11,189	889,342
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

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 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/08/2019 GOVI			664.45800	664.45800	661.82600	661.82600			26,578,320.00	4	439
GOVI On 07/11/2019 GOVI			677.77000	677.77000	675.08900	675.08900			0.00	0	0
GOVI On 06/02/2020 GOVI			690.86800	690.86800	688.13900	688.13900			0.00	0	0
Total GOVI Future									26,578,320.00	4	439
GOVI On 01/08/2019 GOVI	638.68	Call			231,460.00000	23.14600	257,780,000		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			231,360.00000	23.13600	257,680,000		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			231,560.00000	23.15600	257,880,000		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			21,790.00000	2.17900	48,600,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Call			21,690.00000	2.16900	48,500,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Call			21,890.00000	2.18900	48,700,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			150,010.00000	15.00100	122,720,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			150,110.00000	15.01100	122,820,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			149,910.00000	14.99100	122,620,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									26,578,320.00	4	439
Total for GOVI									26,578,320.00	4	439
AL37 On 01/08/2019 Index Future			650.50100	650.50100	649.19100	649.19100			0.00	0	0
AL37 On 07/11/2019 Index Future			663.53300	663.53300	662.20100	662.20100			0.00	0	0
AL37 On 06/02/2020 Index Future			676.35700	676.35700	675.00200	675.00200			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			749.28000	749.28000	746.76500	746.76500			0.00	0	0
AL7T On 07/11/2019 Index Future			764.29100	764.29100	761.73100	761.73100			0.00	0	0
AL7T On 06/02/2020 Index Future			779.06200	779.06200	776.45600	776.45600			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			671.53000	671.53000	668.99000	668.99000			0.00	0	973

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	07/11/2019	Index Future			684.98300	684.98300	682.39700	682.39700			0.00	0	0
ALBI	On	06/02/2020	Index Future			698.22100	698.22100	695.58800	695.58800			0.00	0	0
Total ALBI Future												0.00	0	973
Total For ALBI												0.00	0	973
IGOV	On	01/08/2019	Index Future			262.02500	262.02500	261.99800	261.99800			0.00	0	815
IGOV	On	07/11/2019	Index Future			267.34300	267.34300	267.31700	267.31700			0.00	0	218
IGOV	On	06/02/2020	Index Future			272.57200	272.57200	272.54700	272.54700			0.00	0	0
Total IGOV Future												0.00	0	1,033
Total For IGOV												0.00	0	1,033
Total for Index												0.00	0	2,006
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			95.47000	95.47000	95.58000	95.58000			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 :												1,213,247,379.39	11,193	891,838
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.78563			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			8.32000	103.46622	8.32000	103.44317			0.00	0	0
Total AA07 SPOT												0.00	0	0
Total For AA07												0.00	0	0
AB01/R	On	24/11/2020	Spot Bond			10.00000	106.76100	10.00000	106.73300			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB015L On 19/11/2019 Spot Bond			10.84000	100.66406	10.84000	100.63552				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.07470	11.37000	103.04372				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	103.23154	11.81000	103.19935				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	32.39561	100.00000	32.32430				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	30.09254	100.00000	30.02520				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.19000	10.00000	107.16200				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			4.66000	4.66000	4.66000	277.43933				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.50908				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.95949				0.00	640,000,000	320,000,000
Total ABFN09 SPOT										0.00	640,000,000	320,000,000
Total For ABFN09										0.00	640,000,000	320,000,000
ABFN10 On 28/10/2019 Spot Bond					0.00000	101.10311				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.24150				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.14701				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	101.26059				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	101.92880				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	103.83002				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	100.65469				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	101.55568				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	102.35138				0.00	2,000,000,000	1,000,000,000
Total ABFN22 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN22										0.00	2,000,000,000	1,000,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.79795				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	101.50498				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	101.36539				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	103.41511				0.00	13,680,000,000	6,840,000,000
Total ABFN26 SPOT										0.00	13,680,000,000	6,840,000,000
Total For ABFN26										0.00	13,680,000,000	6,840,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.33154				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.34097				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	100.82595				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.66486				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	100.65491				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	100.85784				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	100.67748				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	100.93636				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	100.85879				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.07105				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	100.89169				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	101.15460				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK10 On 14/02/2020 Spot Bond					0.00000	100.80623			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	98.26857			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.19562			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	99.61385			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.58951			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			5.73000	5.73000	5.73000	146.28004			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	55.97562	100.00000	55.83656			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			6.33000	6.33000	6.33000	129.62348			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	21.51191	100.00000	21.45848			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			8.66000	8.66000	8.66000	120.99159		1,706,020,000,000.00	197,000,000	280,000,000	
Total ABKI04 SPOT								1,706,020,000,000.00	197,000,000	280,000,000	
Total For ABKI04								1,706,020,000,000.00	197,000,000	280,000,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.65755	100.00000	10.63119		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	94.44132			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05 On 18/04/2021 Spot Bond			3.97000	200.15124	3.97000	200.07537			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			3.96000	3.96000	3.96000	129.33012			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			4.19000	4.19000	4.19000	173.76557			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.82500	3.82500	3.82500	217.81358			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			9.07500	9.07500	9.07500	98.06600			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			9.87000	9.87000	9.87000	103.03827			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			7.69500	7.69500	7.69500	99.76998			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			10.41500	10.41500	10.41500	100.18321			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			7.72000	104.51033	7.72000	104.48870			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.81000	102.00439	7.81000	101.98315		652,135,000,000.00		83,500,000	83,500,000
Total ABS12 SPOT								652,135,000,000.00		83,500,000	83,500,000
Total For ABS12								652,135,000,000.00		83,500,000	83,500,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.79247	9.20000	100.76784			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			8.40000	104.01561	8.40000	103.99235			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS14 On 11/11/2020 Spot Bond			7.53000	103.14840	7.53000	103.12768			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			8.15000	105.58691	8.15000	105.56400			0.00	0	3,500,000,000
Total ABS15 SPOT									0.00	0	3,500,000,000
Total For ABS15									0.00	0	3,500,000,000
ABS16 On 11/11/2025 Spot Bond			9.15500	106.82915	9.15500	106.80316			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			9.32500	108.45705	9.32500	108.43019		652,750,000,000.00		70,000,000	1,570,000,000
Total ABS17 SPOT								652,750,000,000.00		70,000,000	1,570,000,000
Total For ABS17								652,750,000,000.00		70,000,000	1,570,000,000
ABS18 On 26/09/2023 Spot Bond			8.43500	107.05393	8.43500	107.02990			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			7.84000	100.59320	7.84000	100.57206		862,400,000,000.00		110,000,000	110,000,000
Total ABS6 SPOT								862,400,000,000.00		110,000,000	110,000,000
Total For ABS6								862,400,000,000.00		110,000,000	110,000,000
ABS7 On 11/09/2026 Spot Bond			9.10000	100.65684	9.10000	100.63250			0.00	0	4,060,000,000
Total ABS7 SPOT									0.00	0	4,060,000,000
Total For ABS7									0.00	0	4,060,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.08156	100.00000	11.05717			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.51000	3.51000	3.51000	290.39086			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.98000	158.35912	2.98000	158.30316			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	107.19000	10.00000	107.16200			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	89.28961			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	88.39973			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			7.96000	7.96000	7.96000	100.81745			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	237.09188			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	237.09858			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	99.80629			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	107.19000	10.00000	107.16200			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	99.80567			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.59500	8.59500	8.59500	99.81198			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL174 On 20/06/2019 Spot Bond					0.00000	99.80650				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	99.81721				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	99.82578				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	99.80736				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	100.30783				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	99.80188				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	99.80134				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	99.80134				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	99.79771				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	99.79771				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	161.02970				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	164.00742				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond					0.00000	96.47043				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	99.80825				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	100.78520				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	101.20808				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	99.80908				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	99.81231				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	100.59432				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	101.26535				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.54421				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	100.54716				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	100.38212				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	101.66058				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AGT01 On 10/10/2023 Spot Bond					0.00000	103.76149				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	100.49428				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.34161				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	101.03286				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	101.17001				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	101.31927				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.31180				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	101.39390				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	101.47596				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	101.74418				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	101.82604				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.14055				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.55548			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			9.67500	103.65564	9.67500	103.62859			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	100.57321			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	100.59682			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	100.76157			0.00	0	0
Total AHF5D1 SPOT									0.00	0	0
Total For AHF5D1									0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI: On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR02: On 30/04/2023 Spot Bond			9.21500	109.27092	9.21500	109.24402			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			8.76500	102.28701	8.76500	102.26316			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U: On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.92500	94.56995	10.92500	94.54261			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.19000	178.31565	4.19000	178.24703			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	102.29924			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	101.31064			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	100.48600			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	101.10734			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	102.01127			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	101.22507			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	101.25576			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 07/12/2033 Spot Bond			4.07500	235.60075	4.07500	235.51080			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 20/06/2019 Spot Bond					0.00000	99.81935			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	100.83213			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.09000	211.52972	4.09000	211.44888			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	101.29702			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	101.13899			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.09618			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	100.90260			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	99.78225			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08(On 20/09/2020 Spot Bond					0.00000	99.81482			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	100.67818			0.00	17,600,000	11,400,000
Total ASN083 SPOT									0.00	17,600,000	11,400,000
Total For ASN083									0.00	17,600,000	11,400,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.26244			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	121.84549			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	101.26997			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	100.84717			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	88.23821			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.24139			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	100.02718			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	99.75464			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 20/12/2020 Spot Bond					0.00000	99.75679				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.71000	155.50659	3.71000	155.44858				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	101.12111				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	84.00878				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	100.95043				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	100.96724				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			3.75500	155.33283	3.75500	155.27469				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	51.79671				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	100.24627				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 31/03/2028 Spot Bond			4.78000	166.19048	4.78000	166.12391			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.89146			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	100.59845			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	100.60467			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	100.23183			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	99.78662				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	99.99992				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	101.86506				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			4.48500	103.58781	4.48500	103.54700				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	99.81925				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	99.81749				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	99.80528				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	100.56538				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	100.61316				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	100.37225				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	100.36532				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN24: On 09/03/2020 Spot Bond					0.00000	100.16421				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	100.34652				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	99.78704				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	99.81817				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	100.77607				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	100.71904				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	100.60545				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	100.57203				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	99.97545				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	101.99396				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	99.80954				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31: On 20/12/2023 Spot Bond					0.00000	99.77412				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN314 On 17/01/2020 Spot Bond					0.00000	104.96693				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN315 On 20/01/2021 Spot Bond					0.00000	100.04609				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN316 On 30/04/2020 Spot Bond					0.00000	101.10665				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
ASN317 On 30/03/2020 Spot Bond					0.00000	101.70636				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN318 On 31/03/2029 Spot Bond			4.07500	4.07500	4.07500	94.13522				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN319 On 28/02/2033 Spot Bond			4.28500	4.28500	4.28500	91.83336				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	99.81621				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN328 On 20/06/2024 Spot Bond					0.00000	99.79917				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN333 On 09/05/2024 Spot Bond					0.00000	100.88117				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN335 On 20/06/2024 Spot Bond					0.00000	99.81531				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN337 On 31/01/2038 Spot Bond			4.24500	106.26705	4.24500	107.12534				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN341 On 20/06/2024 Spot Bond					0.00000	99.80735				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN34 On 21/02/2021 Spot Bond					0.00000	100.15281			0.00	0	0
Total ASN342 SPOT									0.00	0	0
Total For ASN342									0.00	0	0
ASN34 On 12/02/2021 Spot Bond					0.00000	100.12833			0.00	0	0
Total ASN344 SPOT									0.00	0	0
Total For ASN344									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	100.87614			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.94000	102.42327	7.94000	102.40149		4,234,667,196,000.00	533,333,400	1,266,666,700	
Total BAW19 SPOT								4,234,667,196,000.00	533,333,400	1,266,666,700	
Total For BAW19								4,234,667,196,000.00	533,333,400	1,266,666,700	
BAW21 On 24/03/2022 Spot Bond			7.97000	105.27000	7.97000	105.24764		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.00791	9.30000	101.98271		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	101.07438		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	102.22041		0.00	0	2,000,000,000	
Total BAW24 SPOT								0.00	0	2,000,000,000	
Total For BAW24								0.00	0	2,000,000,000	
BAW25 On 08/05/2020 Spot Bond					0.00000	101.46097		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW28 On 06/06/2022 Spot Bond					0.00000	101.32887				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	100.53687				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	100.17475				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	102.64381				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	106.20946				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	103.90066				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			11.32000	11.32000	11.32000	106.60946				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	102.42407				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	102.28670				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	103.28287				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	102.30629				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	103.17495				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA66 On 31/03/2021 Spot Bond					0.00000	102.28680				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			11.16500	11.16500	11.16500	102.24933				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.15938				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.15938				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	102.15938				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.92500	11.92500	11.92500	103.53299				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.29866				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.89416				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	106.56935				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	102.99215				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.60046				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.64854				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.64854				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.64854				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U 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
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond					0.00000	100.28450				0.00	0	0
Total BC125 SPOT										0.00	0	0
Total For BC125										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.45974				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	100.80781				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.04305				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.80621			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			8.87000	8.87000	8.87000	96.66887			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	9.26306	100.00000	9.24255			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	100.95676			0.00	0	0
Total BDX211 SPOT									0.00	0	0
Total For BDX211									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.59690			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			8.62000	101.60232	8.62000	101.57920			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	102.51299			0.00	0	316,000,000
Total BGL03 SPOT									0.00	0	316,000,000
Total For BGL03									0.00	0	316,000,000
BGL04 On 05/02/2020 Spot Bond			8.36000	104.57460	8.36000	104.55095			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			9.82000	104.82945	9.82000	104.80214			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	102.15241			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			10.33500	107.19421	10.33500	107.16486			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL08 On 03/09/2022 Spot Bond					0.00000	100.27649			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			9.52000	104.56057	9.52000	104.53415			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	101.14676			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			10.30000	104.87367	10.30000	104.84505			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	105.24604			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			8.95000	109.06886	8.95000	109.04248		358,000,000,000.00	40,000,000	20,000,000	
Total BGL13 SPOT								358,000,000,000.00	40,000,000	20,000,000	
Total For BGL13								358,000,000,000.00	40,000,000	20,000,000	
BGL14 On 03/11/2021 Spot Bond					0.00000	106.06761			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	102.30498			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.49729			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	103.68529			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	105.38919			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	105.68909			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGT01 On 12/09/2022 Spot Bond					0.00000	106.72892				0.00	0	101,079,700
Total BGT01 SPOT										0.00	0	101,079,700
Total For BGT01										0.00	0	101,079,700
BID05 On 30/06/2019 Spot Bond					0.00000	101.70245				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			7.55000	104.06158	7.55000	104.04012				0.00	0	3,200,000,000
Total BID06 SPOT										0.00	0	3,200,000,000
Total For BID06										0.00	0	3,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	102.13710				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.77671				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.79607				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	100.67753				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.50500	104.70944	8.50500	104.68575				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	101.18308				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	101.64260				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0:On 21/02/2023 Spot Bond					0.00000	100.60846				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	99.72621				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.28474			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	99.73744			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	101.11950			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	101.16828			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	101.42003			0.00	0	0
Total BPPF12 SPOT									0.00	0	0
Total For BPPF12									0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.73728			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	101.07158			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	99.74868			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.97200				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	101.95078				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.03412				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	100.87383				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	101.12640				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL18 On 23/08/2019 Spot Bond			9.46500	103.62217	9.46500	103.59580				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	101.58166				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			8.04000	101.25451	8.04000	101.23282				0.00	0	4,470,000,000
Total CBL22 SPOT										0.00	0	4,470,000,000
Total For CBL22										0.00	0	4,470,000,000
CBL24 On 02/11/2020 Spot Bond					0.00000	102.83723				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			8.12000	106.28904	8.12000	106.26606				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.47414				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.54549				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	101.03791				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.84000	108.56402	9.84000	114.80216				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			9.68500	107.53658	9.68500	107.50880				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.81500	108.50486	9.81500	108.47662				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.90500	9.90500	9.90500	105.53481				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR14 On 25/11/2020 Spot Bond			10.00000	107.18980	10.00000	107.16180			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	103.19073			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	102.72632			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	102.40374			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	100.74519			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.99157			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	101.52751			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	99.65419			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.93329			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	102.41018			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR42 On 03/08/2023 Spot Bond					0.00000	101.29113			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	101.05068			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	102.07817			0.00	0	0
Total CGR44 SPOT									0.00	0	0
Total For CGR44									0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL567U SPOT									0.00	0	0
Total For CL567U									0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL568U SPOT									0.00	0	0
Total For CL568U									0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL569U SPOT									0.00	0	0
Total For CL569U									0.00	0	0
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	104.51258			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN193 On 29/08/2021 Spot Bond			3.14000	151.17692	3.14000	151.04761				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			3.68000	3.68000	3.68000	148.66136				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	107.19000	10.00000	107.16200				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	107.19000	10.00000	107.16200				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	107.19000	10.00000	107.16200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.80381				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			10.35500	98.46421	10.35500	98.43720				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			10.87500	99.84052	10.87500	99.81180				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	99.78671				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	100.78823				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	99.78704				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	99.77197				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond					0.00000	99.08939				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.53500	106.22440	9.53500	106.19752				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	101.10626				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			11.67500	107.62371	11.67500	107.59053				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	101.14606				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37 On 26/07/2022 Spot Bond					0.00000	101.25274				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37 On 20/03/2024 Spot Bond					0.00000	107.93460				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			8.32000	104.77496	8.32000	104.75176				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 20/06/2019 Spot Bond					0.00000	99.73620				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	100.83781	10.98000	100.80853				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	102.50419	11.00000	102.47437				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 20/03/2021 Spot Bond					0.00000	99.78889				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			11.46500	104.94676	11.46500	104.91497				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	99.77008				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	99.81046				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	101.32247				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	99.79891				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	102.47942				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	99.80951				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	99.97880				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	99.93281				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.76327				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.75937				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	99.80940				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond					0.00000	98.62187				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	99.80833				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	102.98758				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	103.59336				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.14490				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	102.19514				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.64794				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	99.78036				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	101.72150				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	102.29157				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	99.76966				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	105.58288				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42 On 26/01/2021 Spot Bond					0.00000	101.63194			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN42 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
CLN42 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
CLN42 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
CLN42 On 20/12/2020 Spot Bond					0.00000	101.18703			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN42 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
CLN42 On 20/12/2020 Spot Bond					0.00000	99.72467			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	140.42600			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	107.93160			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	108.68740			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	109.40650			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	141.35000			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN436 On 20/12/2020 Spot Bond					0.00000	99.79008				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	99.79976				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.07540				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	142.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	99.61782				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			8.22000	106.12062	8.22000	106.09739				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.98000	154.46752	3.98000	154.40876				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.21000	115.22490	6.21000	115.17416				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.45000	113.82225	6.45000	113.77139				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	99.76298				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	100.69009				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.14720				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN46(On 29/11/2021 Spot Bond					0.00000	100.37465				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	103.77199				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			9.49000	107.15496	9.49000	107.12753				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			9.28500	104.29333	9.28500	104.26761				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	99.95441				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46 On 27/03/2020 Spot Bond					0.00000	101.84591				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46 On 28/03/2020 Spot Bond					0.00000	101.88436				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46 On 28/03/2022 Spot Bond					0.00000	103.07431				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47 On 19/11/2022 Spot Bond					0.00000	100.66475				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 23/06/2021 Spot Bond					0.00000	100.07240				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47 On 20/09/2020 Spot Bond					0.00000	99.78789				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47 On 29/11/2021 Spot Bond			100.00000	22.02977	100.00000	21.98128				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond					0.00000	100.07173				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond					0.00000	100.71209				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48 On 20/05/2021 Spot Bond					0.00000	102.40358				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond					0.00000	101.12727				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			8.42000	102.99891	8.42000	102.97571				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond					0.00000	100.32609				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48 On 07/12/2021 Spot Bond			11.96500	101.61575	11.96500	101.82203				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48 On 28/07/2022 Spot Bond			8.76500	104.45187	8.76500	104.42711				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN48 On 28/03/2020 Spot Bond					0.00000	102.13195				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond					0.00000	103.06474				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49 On 07/06/2022 Spot Bond					0.00000	100.94268				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN492 On 30/09/2019 Spot Bond					0.00000	101.95342				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	99.78833				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/06/2022 Spot Bond			10.92000	102.55822	10.92000	102.59983				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	100.35396				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			9.36500	105.59693	9.36500	105.57067				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	101.73765				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	102.54005				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	100.60441				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	101.54903				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	101.62621				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	101.68507				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	99.78119				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN504 On 11/10/2024 Spot Bond					0.00000	101.68507				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	101.20511				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	99.78590				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	100.54245				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.60085				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	97.82816				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	100.06097				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	101.61037	9.96000	102.37859				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	100.79228	10.01000	101.15416				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	100.44133				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	102.89682	9.60000	104.47654				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	99.99984				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN52 On 17/09/2020 Spot Bond					0.00000	99.86543				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52 On 27/02/2023 Spot Bond					0.00000	100.41154				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52 On 13/05/2021 Spot Bond					0.00000	100.77272				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52 On 09/09/2022 Spot Bond			9.20000	102.37419	9.20000	102.34916				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52 On 24/04/2021 Spot Bond					0.00000	101.21178				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52 On 26/04/2023 Spot Bond					0.00000	101.20819				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52 On 21/02/2024 Spot Bond					0.00000	104.12723				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52 On 25/11/2022 Spot Bond					0.00000	101.53857				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52 On 29/11/2021 Spot Bond					0.00000	102.64146				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53 On 12/03/2021 Spot Bond					0.00000	99.99995				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	99.99984				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	100.45934				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 20/06/2023 Spot Bond					0.00000	99.79884				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53 On 18/07/2025 Spot Bond					0.00000	101.43857				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53 On 18/07/2025 Spot Bond			10.09500	10.09500	10.09500	105.26599				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53 On 18/07/2023 Spot Bond					0.00000	99.33359				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53 On 25/10/2023 Spot Bond					0.00000	101.21375				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	100.73418				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	99.74630				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	101.59323				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	110.55600				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	100.34191				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	100.87900				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54 On 17/01/2024 Spot Bond					0.00000	101.57046				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			9.56500	105.39970	9.56500	105.37250				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			9.61500	104.03677	9.61500	104.01022				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			9.70500	103.00147	9.70500	102.97494				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54 On 07/12/2025 Spot Bond			4.24000	4.24000	4.24000	103.58810				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	246.85246				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			4.24000	4.24000	4.24000	103.58720				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	111.36800				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	112.31400				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	99.77288				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN556 On 15/11/2023 Spot Bond					0.00000	100.74984				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	100.76863				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	100.49897				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	101.70701				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	114.93200				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	100.78889				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	100.53505	10.16000	100.83833				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.56500	103.35672	9.56500	103.64409				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	100.88142				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	100.54652				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	101.74492				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	100.21416				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN568 On 11/02/2024 Spot Bond					0.00000	100.76061			0.00	0	0
Total CLN568 SPOT									0.00	0	0
Total For CLN568									0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.83087			0.00	0	0
Total CLN569 SPOT									0.00	0	0
Total For CLN569									0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	100.83894			0.00	0	0
Total CLN570 SPOT									0.00	0	0
Total For CLN570									0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.79500	101.42808	9.79500	101.69017			0.00	0	0
Total CLN571 SPOT									0.00	0	0
Total For CLN571									0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	100.79285			0.00	0	0
Total CLN572 SPOT									0.00	0	0
Total For CLN572									0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	100.80504			0.00	0	0
Total CLN573 SPOT									0.00	0	0
Total For CLN573									0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	100.76303			0.00	0	0
Total CLN574 SPOT									0.00	0	0
Total For CLN574									0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	99.85778			0.00	0	0
Total CLN575 SPOT									0.00	0	0
Total For CLN575									0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN576 SPOT									0.00	0	0
Total For CLN576									0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	99.78585			0.00	0	0
Total CLN577 SPOT									0.00	0	0
Total For CLN577									0.00	0	0
CLN578 On 18/04/2026 Spot Bond					0.00000	101.02601			0.00	0	0
Total CLN578 SPOT									0.00	0	0
Total For CLN578									0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	100.97910			0.00	0	0
Total CLN579 SPOT									0.00	0	0
Total For CLN579									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN58(On 10/10/2024 Spot Bond					0.00000	100.79599				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN58 On 10/05/2024 Spot Bond					0.00000	100.59998				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN58 On 30/05/2022 Spot Bond					0.00000	100.50326				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN58 On 16/09/2025 Spot Bond					0.00000	99.84012				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN58 On 18/04/2022 Spot Bond					0.00000	100.49343				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN58 On 31/05/2022 Spot Bond					0.00000	100.29980				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN58 On 16/09/2025 Spot Bond					0.00000	99.83980				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										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			8.87000	96.69180	8.87000	96.66887				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	99.81507				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
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond					0.00000	99.81500				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF15 On 20/06/2020 Spot Bond					0.00000	99.80725			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.68492			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			8.52000	112.47792	8.52000	112.45228			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.40000	106.22926	8.40000	106.20550			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.12500	106.29647	10.12500	106.26762			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG01 On 09/06/2024 Spot Bond			8.94500	104.99308	8.94500	104.96798			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.60000	100.20995	9.60000	100.18428			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.26000	96.11952	11.26000	96.09075			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			11.21500	90.42774	11.21500	90.40078			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			11.58000	11.58000	11.58000	102.56482			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	99.86480			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.06899			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	100.02228				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	101.90334				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	99.78185				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	101.85638				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	101.95695				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	102.08128				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.02230				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.06704				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL009 On 20/12/2019 Spot Bond					0.00000	90.16432			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	99.63897			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	100.55011			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	100.82488			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			9.53500	9.53500	9.53500	104.46919			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	100.56130			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			8.17000	101.44609	8.17000	101.42377			0.00	0	11,010,000,000
Total DV2021 SPOT									0.00	0	11,010,000,000
Total For DV2021									0.00	0	11,010,000,000
DV22 On 07/02/2020 Spot Bond			7.89000	104.24257	7.89000	104.22029		1,199,280,000,000.00		152,000,000	76,000,000
Total DV22 SPOT								1,199,280,000,000.00		152,000,000	76,000,000
Total For DV22								1,199,280,000,000.00		152,000,000	76,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	65.90080	100.00000	65.75334			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			8.40500	107.89480	8.40500	107.87026		5,311,960,000,000.00		632,000,000	2,306,507,000
Total DV23 SPOT								5,311,960,000,000.00		632,000,000	2,306,507,000
Total For DV23								5,311,960,000,000.00		632,000,000	2,306,507,000
DV23/R On 27/02/2023 Spot Bond			100.00000	17.13302	100.00000	17.09468			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	17.13302	100.00000	17.09468			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			8.66500	106.93192	8.66500	106.90687			0.00	0	0
Total DV24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.05170	9.69000	103.02478				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.05170	9.69000	103.02478				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.16500	96.96948	11.16500	96.94039				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.17968	10.10000	103.15160				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.17968	10.10000	103.15160				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.58045				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	102.00080				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20f On 31/08/2020 Spot Bond					0.00000	100.49772				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20f On 23/10/2020 Spot Bond					0.00000	101.24387				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	100.35667				0.00	0	11,500,000,000
Total DVF21 SPOT										0.00	0	11,500,000,000
Total For DVF21										0.00	0	11,500,000,000
DVF22 On 28/03/2022 Spot Bond					0.00000	102.42674				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	101.03687				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22f On 24/10/2022 Spot Bond					0.00000	101.17737				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF24 On 23/10/2024 Spot Bond					0.00000	101.24000			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	101.89016			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	101.72106			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	101.75775			0.00	0	0
Total DVF27 SPOT									0.00	0	0
Total For DVF27									0.00	0	0
DVF30U 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
DVFB21 On 31/05/2021 Spot Bond					0.00000	100.28252			0.00	0	0
Total DVFB21 SPOT									0.00	0	0
Total For DVFB21									0.00	0	0
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.29694			0.00	0	0
Total DVFB25 SPOT									0.00	0	0
Total For DVFB25									0.00	0	0
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.30298			0.00	0	0
Total DVFB26 SPOT									0.00	0	0
Total For DVFB26									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.71000	111.07832	7.71000	111.05511			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	52.59275	100.00000	52.47507			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			7.97000	103.56696	7.97000	103.54497			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			8.13000	106.31165	8.13000	106.28863			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ECN24 On 14/03/2024 Spot Bond			9.07500	105.75104	9.07500	105.72553			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.33500	104.87445	4.33500	104.83375			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.13500	96.03606	4.13500	95.99912			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	125.11766	2.25000	125.07595			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.99000	129.64249	3.99000	129.59338			0.00	0	100,000,000
Total EL28 SPOT									0.00	0	100,000,000
Total For EL28									0.00	0	100,000,000
EL29 On 19/11/2029 Spot Bond			3.93000	116.58861	3.93000	116.54461			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			3.93000	115.53652	3.93000	115.49272			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			3.99500	105.43984	3.99500	105.39981			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.10500	97.56731	4.10500	97.52986			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	125.11766	2.25000	125.07595			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	99.98679			0.00	0	0
Total ELN001 SPOT									0.00	0	0
Total For ELN001									0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM01 On 28/07/2020 Spot Bond			7.85000	106.81114	7.85000	106.78842			0.00	0	280,000,000
Total EMM01 SPOT									0.00	0	280,000,000
Total For EMM01									0.00	0	280,000,000
EMM02 On 11/03/2021 Spot Bond			7.82000	107.35767	7.82000	107.33529			0.00	0	90,000,000
Total EMM02 SPOT									0.00	0	90,000,000
Total For EMM02									0.00	0	90,000,000
EMM03 On 04/05/2024 Spot Bond			10.23500	100.37293	10.23500	100.34571			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.96500	10.96500	10.96500	94.58379			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			11.01500	11.01500	11.01500	100.30043			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			10.36500	10.36500	10.36500	104.51565			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.21500	10.21500	10.21500	105.30663			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			11.25500	11.25500	11.25500	89.46909			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	101.42564			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	101.33088			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	100.04953			0.00	0	0
Total ENX02 SPOT									0.00	0	0
Total For ENX02									0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ENX03U SPOT									0.00	0	0
Total For ENX03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ENX04 On 01/03/2020 Spot Bond					0.00000	100.26245			0.00	0	0
Total ENX04 SPOT									0.00	0	0
Total For ENX04									0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	100.69566			0.00	0	0
Total ENX05 SPOT									0.00	0	0
Total For ENX05									0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.23053			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.17284			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.16980			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	100.71518			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	101.59429			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	100.38234			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	100.21117			0.00	0	0
Total EPF015 SPOT									0.00	0	0
Total For EPF015									0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.01969			0.00	0	0
Total EPF016 SPOT									0.00	0	0
Total For EPF016									0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.02173			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	99.97673			0.00	0	0
Total EPF018 SPOT									0.00	0	0
Total For EPF018									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF04U SPOT									0.00	0	0
Total For EPF04U									0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF05U SPOT									0.00	0	0
Total For EPF05U									0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF07U SPOT									0.00	0	0
Total For EPF07U									0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF08U SPOT									0.00	0	0
Total For EPF08U									0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF09U SPOT									0.00	0	0
Total For EPF09U									0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF10U SPOT									0.00	0	0
Total For EPF10U									0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF11U SPOT									0.00	0	0
Total For EPF11U									0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF12U SPOT									0.00	0	0
Total For EPF12U									0.00	0	0
EPFC3! On 06/09/2019 Spot Bond					0.00000	100.13751			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	100.86203			0.00	0	0
Total EPFC41 SPOT									0.00	0	0
Total For EPFC41									0.00	0	0
EPFC4! On 04/03/2020 Spot Bond					0.00000	100.19313			0.00	0	0
Total EPFC42 SPOT									0.00	0	0
Total For EPFC42									0.00	0	0
EPFC4! On 03/10/2019 Spot Bond					0.00000	101.51561			0.00	0	0
Total EPFC43 SPOT									0.00	0	0
Total For EPFC43									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS06 On 09/04/2020 Spot Bond					0.00000	101.53456				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	101.24018				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00 On 03/06/2022 Spot Bond					0.00000	100.22965				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00 On 03/06/2024 Spot Bond					0.00000	100.23318				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	100.66212				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	100.65525				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	100.69705				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	100.68323				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	107.19000	10.00000	107.16200				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	101.26507				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.73778			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	100.63772			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	100.65869			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.63215			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.63500	107.98442	8.63500	107.95920			0.00	0	2,595,653,000
Total ES23 SPOT									0.00	0	2,595,653,000
Total For ES23									0.00	0	2,595,653,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.81795	10.00000	103.78997			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.70500	92.43919	9.70500	92.41527		97,050,000,000.00		10,000,000	4,059,800,000
Total ES26 SPOT								97,050,000,000.00		10,000,000	4,059,800,000
Total For ES26								97,050,000,000.00		10,000,000	4,059,800,000
ES26/R On 02/04/2026 Spot Bond			7.85000	101.52625	7.85000	101.50490			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			10.97500	77.04985	11.03500	76.68039		219,500,000,000.00		20,000,000	32,657,454,000
Total ES33 SPOT								219,500,000,000.00		20,000,000	32,657,454,000
Total For ES33								219,500,000,000.00		20,000,000	32,657,454,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.81700	7.50000	101.79663			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			11.30500	78.31032	11.30500	78.28679		113,163,050,000,000.00		10,010,000,000	15,270,000,000
Total ES42 SPOT								113,163,050,000,000.00		10,010,000,000	15,270,000,000
Total For ES42								113,163,050,000,000.00		10,010,000,000	15,270,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.12070	8.50000	101.09770			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.30461				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	99.81397				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	99.80732				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.80531	100.00000	11.77671				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	19.21339	100.00000	19.16685				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.90689			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.08630			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.04350			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	100.75653			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	100.88409			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	100.57947			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.17738			0.00	0	0
Total FIFC33 SPOT									0.00	0	0
Total For FIFC33									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FNT008 On 14/06/2019 Spot Bond					0.00000	102.95808			0.00	0	0
Total FNT008 SPOT									0.00	0	0
Total For FNT008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FNT012 On 03/07/2019 Spot Bond					0.00000	101.57849				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	101.52918				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					0.00000	100.64833				0.00	0	0
Total FNT014 SPOT										0.00	0	0
Total For FNT014										0.00	0	0
FNT015 On 05/08/2019 Spot Bond					0.00000	100.72778				0.00	0	0
Total FNT015 SPOT										0.00	0	0
Total For FNT015										0.00	0	0
FNT016 On 03/09/2019 Spot Bond					0.00000	100.11397				0.00	0	0
Total FNT016 SPOT										0.00	0	0
Total For FNT016										0.00	0	0
FNTB10 On 16/09/2019 Spot Bond					0.00000	101.63973				0.00	0	0
Total FNTB10 SPOT										0.00	0	0
Total For FNTB10										0.00	0	0
FNTC10 On 01/08/2019 Spot Bond					0.00000	101.36205				0.00	0	0
Total FNTC10 SPOT										0.00	0	0
Total For FNTC10										0.00	0	0
FNTD10 On 11/10/2019 Spot Bond					0.00000	100.64833				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										0.00	0	0
FNTE10 On 22/11/2019 Spot Bond					0.00000	100.11534				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.50876				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB14 On 02/06/2021 Spot Bond			9.52000	9.52000	9.52000	101.11240			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	101.72036			0.00	0	300,000,000
Total FRB15 SPOT									0.00	0	300,000,000
Total For FRB15									0.00	0	300,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.84880			0.00	0	2,440,000,000
Total FRB16 SPOT									0.00	0	2,440,000,000
Total For FRB16									0.00	0	2,440,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	106.03609			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.69413			0.00	1,720,000,000	860,000,000
Total FRB18 SPOT									0.00	1,720,000,000	860,000,000
Total For FRB18									0.00	1,720,000,000	860,000,000
FRB19 On 14/04/2021 Spot Bond			10.22000	105.46731	10.22000	105.43858			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	105.32492			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	102.85740			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	105.25131			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	105.33008			0.00	7,600,000,000	6,800,000,000
Total FRB23 SPOT									0.00	7,600,000,000	6,800,000,000
Total For FRB23									0.00	7,600,000,000	6,800,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	101.78569			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB25 On 19/09/2024 Spot Bond					0.00000	100.57788				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	100.24614				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			10.25000	99.97808	10.25000	99.95078				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.14000	157.72846	3.14000	157.67205				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			3.51000	3.51000	3.51000	290.39086				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			3.68500	3.68500	3.68500	131.19244				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.87500	178.07704	3.87500	178.01001				0.00	0	55,000,000
Total FRBI28 SPOT										0.00	0	55,000,000
Total For FRBI28										0.00	0	55,000,000
FRBI29 On 31/03/2029 Spot Bond			4.02000	4.02000	4.02000	94.58571				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			4.35500	4.35500	4.35500	205.30741				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			4.75500	89.23831	4.75500	89.20261				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			4.65000	93.45768	4.65000	93.42050				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.97000	7.97000	7.97000	89.21729				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			8.94000	8.94000	8.94000	62.97869				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			8.99000	8.99000	8.99000	62.18527				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			4.61000	4.61000	4.61000	125.04662				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	100.69645				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	102.38094				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	93.37987				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	107.19000	10.00000	107.16200				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	102.31450				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	102.17420				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 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
FRC209 On 07/10/2020 Spot Bond					0.00000	103.90321				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond					0.00000	102.27340				0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 07/05/2020 Spot Bond					0.00000	100.91729				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 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
FRC214 On 07/11/2019 Spot Bond					0.00000	101.01598				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 04/11/2019 Spot Bond					0.00000	100.94721				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.79000	155.19784	3.79000	155.13959				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 20/05/2020 Spot Bond					0.00000	100.59827				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC223 On 31/01/2022 Spot Bond			4.65000	151.92561	4.65000	151.86507				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC224 On 20/12/2020 Spot Bond					0.00000	103.25247				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC225 On 08/02/2020 Spot Bond					0.00000	104.49351				0.00	0	0
Total FRC236 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC236									0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	107.76346			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	104.66723			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	108.21594			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	107.99694			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	104.55480			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	104.42949			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.70054			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	104.44868			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	102.67368			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	102.14884			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	104.40212			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	101.20097			0.00	0	0
Total FRC248 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	107.11224				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	102.14210				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	100.88520				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	99.95293				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	102.10135				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	103.43967				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	101.81438				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	101.34837				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	107.55409				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	108.23569	3.45500	108.19605				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	101.52334				0.00	0	0
Total FRC261 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.43697				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.77373				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	102.57149				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	100.47377				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	103.98435				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	101.13434				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27: On 16/11/2019 Spot Bond					0.00000	100.62876				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	101.10767				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	103.49926				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	101.09792	9.80000	101.07164				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	99.99995				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	99.99995				0.00	0	0
Total FRC276 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.20063				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	101.73660				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	100.55839				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	102.27324				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	100.32246				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	103.81833				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	102.24403				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	100.92207				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	102.18663				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	102.03875				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.04626				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.04626				0.00	0	0
Total FRC288 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC288										0.00	0	0
FRC288 On 20/12/2022 Spot Bond					0.00000	102.08270				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	102.34216				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290 On 26/01/2021 Spot Bond					0.00000	101.32247				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.92671				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	101.29308				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	101.27815				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	100.77190				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond					0.00000	100.74771				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	100.75551				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.61201				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	100.66447				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC299 On 25/04/2023 Spot Bond					0.00000	100.58160				0.00	0	0
Total FRC300 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC300										0.00	0	0
FRC30 On 30/11/2020 Spot Bond			8.00000	8.00000	8.00000	100.25863				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30 On 11/11/2024 Spot Bond					0.00000	100.21536				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.43000	4.43000	4.43000	152.69462				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			4.37000	4.37000	4.37000	152.92181				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			4.35000	4.35000	4.35000	152.99765				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17 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
FRD19 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
FRD20 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
FRD22 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRD23 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
FRD24 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.78000	86.79766	4.78000	86.76297				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			4.71000	100.36394	4.71000	100.32378				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	101.93114				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	100.31326				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.21657				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	101.79851				0.00	1,000,000,000	500,000,000
Total FRJ23 SPOT										0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ23									0.00	1,000,000,000	500,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.69688			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	102.61919			0.00	1,000,000,000	500,000,000
Total FRJ25 SPOT									0.00	1,000,000,000	500,000,000
Total For FRJ25									0.00	1,000,000,000	500,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.20116			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	102.83413			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	100.72337			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.59800	3.59800	3.59800	101.95494			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.95500	3.95500	3.95500	111.65156			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.16142			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.16142			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.09500	109.48015	4.09500	109.43817			0.00	0	0
Total FRS108 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			4.02500	213.07010	4.02500	212.98904				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.88500	97.94109	4.88500	97.90143				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			4.05500	4.05500	4.05500	212.27652				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			4.16000	128.04392	4.16000	127.99459				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	115.78316	3.70500	115.73999				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			4.48500	103.58781	4.48500	103.54700				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			4.17500	209.53566	4.17500	209.45508				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			4.22500	208.37325	4.22500	208.29286				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			3.69000	163.61537	3.69000	114.82592				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			4.25500	207.67955	4.25500	207.59928				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.45500	90.53327	5.45500	90.49524				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.96000	163.93634	4.96000	163.86989				0.00	0	0
Total FRS126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.98500	96.58883	4.98500	96.54946				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.48000	170.02698	4.48000	169.96024				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.54000	169.25161	4.54000	169.18491				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.76500	196.30439	4.76500	196.22582				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	98.15236				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.91500	97.53297	4.91500	97.49341				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	94.10839				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.69500	98.98403	4.69500	100.53481				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.35000	171.72095	4.35000	171.65414				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.53500	201.33818	4.53500	201.25884				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.48000	170.02698	4.48000	169.96024				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.48000	170.02698	4.48000	169.96024				0.00	0	0
Total FRS143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS143									0.00	0	0
FRS143 On 31/03/2022 Spot Bond			4.77000	166.31675	4.77000	166.25018			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.46000	126.07020	4.46000	126.02060			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.49000	156.35958	3.49000	156.30219			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.83000	165.56078	4.83000	165.49424			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.87000	165.05898	4.87000	164.99248			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.43000	126.26600	4.43000	126.21642			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.29000	172.50931	4.29000	172.44247			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.88000	4.88000	4.88000	164.86730			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	18.30173			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	23.17898			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	27.74459			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	31.50332			0.00	0	0
Total FRS161 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	15.85914				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	19.81831				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	23.92844				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	27.29794				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	10.97396				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	12.71583				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	12.63806				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	10.98849				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.38609				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.47118				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	20.75010				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	20.75008				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	27.64818				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	113.27694				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	101.82209				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	102.14949				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	99.01081				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	102.02408				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	92.74043				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	90.95400				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	108.42760				0.00	0	0
Total FRS185 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond					0.00000	107.32428				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	114.71840				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	113.33470				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	107.82449				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	106.84281				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	107.99057				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	98.76885				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	104.70463				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			3.32000	3.32000	3.32000	292.59920				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			3.21000	3.21000	3.21000	293.88684				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.93000	3.93000	3.93000	285.57909				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			3.28000	157.17914	3.28000	157.12235				0.00	0	0
Total FRS46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.08543			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			2.98000	158.35912	2.98000	158.30316			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	100.92701			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			3.93500	105.27475	3.93500	105.23482			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			3.54500	79.80250	3.54500	112.38908			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			3.62000	3.62000	3.62000	131.63708			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			3.65000	3.65000	3.65000	131.43164			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			4.12000	4.12000	4.12000	283.43352			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			7.43000	101.30366	7.43000	101.28367		1,783,200,000,000.00		240,000,000	1,180,000,000
Total FRX19 SPOT								1,783,200,000,000.00		240,000,000	1,180,000,000
Total For FRX19								1,783,200,000,000.00		240,000,000	1,180,000,000
FRX20 On 01/10/2020 Spot Bond			7.82000	102.85432	7.82000	102.83277			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.21500	8.21500	8.21500	100.70700			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.67500	109.00163	8.67500	108.97633			0.00	0	0
Total FRX24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.46500	104.99753	9.46500	104.97071			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			9.10000	103.96967	9.10000	103.94439		24,271,520,000,000.00	2,667,200,000	3,406,800,000	
Total FRX26 SPOT								24,271,520,000,000.00	2,667,200,000	3,406,800,000	
Total For FRX26								24,271,520,000,000.00	2,667,200,000	3,406,800,000	
FRX27 On 07/03/2027 Spot Bond			9.23500	107.88166	9.23500	107.85519		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			9.53500	107.34784	9.53500	107.32022		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			9.85500	102.87691	9.85500	102.84957		24,243,300,000,000.00	2,460,000,000	2,460,000,000	
Total FRX30 SPOT								24,243,300,000,000.00	2,460,000,000	2,460,000,000	
Total For FRX30								24,243,300,000,000.00	2,460,000,000	2,460,000,000	
FRX31 On 21/02/2031 Spot Bond			10.04500	99.21134	10.04500	99.18448		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			10.05500	105.40287	10.05500	105.37462		0.00	0	0	
Total FRX32 SPOT								0.00	0	0	
Total For FRX32								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			10.93500	76.16241	10.93500	76.14026		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.69393		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	100.79802		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3B1U										0.00	0	0
FS3C1I 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
FS3D1I 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
FS4A4I 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
FS4A5I 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
FS4B1I 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
FS4C1I On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1I 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
FS5A3I 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
FS5A4I 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
FS5A5I 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
FS5B1I 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
FS5C1I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5C1U										0.00	0	0
FS5D11 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
FS5E11 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	100.51712				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	99.86998				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	100.33998				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	100.55975				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C11 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
FS6D11 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
FS6E11 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	102.98051				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	101.28361				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.39411				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	100.39841				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	100.42635				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	100.46069				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	100.48212				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,000
Total GRB01U SPOT										0.00	0	50,000,000,000
Total For GRB01U										0.00	0	50,000,000,000
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	70,000,000,000
Total GRB30U SPOT										0.00	0	70,000,000,000
Total For GRB30U										0.00	0	70,000,000,000
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000,000
Total GRB31U SPOT										0.00	0	40,000,000,000
Total For GRB31U										0.00	0	40,000,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	100.56719				0.00	0	6,000,000,000
Total GRT07 SPOT										0.00	0	6,000,000,000
Total For GRT07										0.00	0	6,000,000,000
GRT08 On 24/06/2019 Spot Bond					0.00000	101.88654				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.86670				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.59472				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	101.93709				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	100.74336				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	101.81431				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	102.78405				0.00	0	0
Total GRT16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.00500	105.59960	9.00500	105.57419				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	100.40948				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	100.66296				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	102.91391				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			10.01500	100.98947	10.01500	100.96252				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	101.35669				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	101.60928				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.04354				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	100.13470				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	100.04668				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	101.77038				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.04181				0.00	0	0
Total GRT28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT28									0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.04281			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	100.48926			0.00	0	0
Total GRT30 SPOT									0.00	0	0
Total For GRT30									0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.36610			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	101.30129			0.00	0	0
Total GRT32 SPOT									0.00	0	0
Total For GRT32									0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	101.33251			0.00	0	0
Total GRT33 SPOT									0.00	0	0
Total For GRT33									0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	101.37882			0.00	0	0
Total GRT34 SPOT									0.00	0	0
Total For GRT34									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H6T1U SPOT									0.00	0	0
Total For H6T1U									0.00	0	0
H7T1U On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T1U SPOT									0.00	0	0
Total For H7T1U									0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T2U SPOT									0.00	0	0
Total For H7T2U									0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.55064			0.00	0	0
Total HC2T3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.33425				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	101.04486				0.00	1,010,000,000	505,000,000
Total HILB04 SPOT										0.00	1,010,000,000	505,000,000
Total For HILB04										0.00	1,010,000,000	505,000,000
HILB05 On 11/07/2019 Spot Bond					0.00000	101.53333				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	101.53175				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	101.55037				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	101.97021				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.87032				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.08806				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	99.86257				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	99.86337				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	107.19000	10.00000	107.16200				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	100.64753				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	101.80609				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	101.35699				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.12000	106.37950	7.12000	106.35894				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	49.15591	100.00000	49.04592				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.77000	287.50833	3.77000	287.40090				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			3.85000	3.85000	3.85000	290.11292				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			3.91000	83.14673	3.91000	99.27195				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			10.88000	91.40796	10.88000	91.38121				0.00	0	2,490,000,000
Total HWAY34 SPOT										0.00	0	2,490,000,000
Total For HWAY34										0.00	0	2,490,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.46091	100.00000	12.43303				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.88500	91.07079	10.88500	91.04414			0.00	0	1,000,000,000
Total HWAY35 SPOT									0.00	0	1,000,000,000
Total For HWAY35									0.00	0	1,000,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.46067	100.00000	12.43279			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	101.46465			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	99.93284			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	107.19000	10.00000	107.16200			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.01000	135.94238	3.01000	135.89425		136,887,377,340,000.00	45,477,534,000	182,826,643,500	
Total I2025 SPOT								16,887,377,340,000.00	45,477,534,000	182,826,643,500	
Total For I2025								16,887,377,340,000.00	45,477,534,000	182,826,643,500	
I2029 On 31/03/2029 Spot Bond			3.15000	102.08038	3.15000	102.04394		14,462,592,480,000.00	4,591,299,200	57,925,700,500	
Total I2029 SPOT								14,462,592,480,000.00	4,591,299,200	57,925,700,500	
Total For I2029								14,462,592,480,000.00	4,591,299,200	57,925,700,500	
I2033 On 28/02/2033 Spot Bond			3.28000	103.24860	3.28000	103.21144		358,890,234,432,000.00	109,417,754,400	161,010,058,400	
Total I2033 SPOT								58,890,234,432,000.00	109,417,754,400	161,010,058,400	
Total For I2033								58,890,234,432,000.00	109,417,754,400	161,010,058,400	
I2038 On 31/01/2038 Spot Bond			3.33500	122.17039	3.33500	122.12606		334,752,099,070,000.00	100,375,442,000	190,440,814,000	
Total I2038 SPOT								14,752,099,070,000.00	100,375,442,000	190,440,814,000	
Total For I2038								14,752,099,070,000.00	100,375,442,000	190,440,814,000	
I2046 On 31/03/2046 Spot Bond			3.38000	114.09308	3.38000	114.05164		300,091,444,380,000.00	88,784,451,000	198,219,529,700	
Total I2046 SPOT								10,091,444,380,000.00	88,784,451,000	198,219,529,700	
Total For I2046								10,091,444,380,000.00	88,784,451,000	198,219,529,700	
I2050 On 31/12/2050 Spot Bond			3.41000	118.89021	3.41000	118.84683		46,699,603,544,000.00	13,694,898,400	235,928,549,219	
Total I2050 SPOT								16,699,603,544,000.00	13,694,898,400	235,928,549,219	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										16,699,603,544,000.00	13,694,898,400	235,928,549,219
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB105U SPOT										0.00	0	0
Total For IB105U										0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.46099				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			8.48000	8.48000	8.48000	101.98380				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	100.86036				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	101.33368				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	101.03408				0.00	0	0
Total IBL106 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.50600				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			3.78000	287.39410	3.78000	287.28665				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	100.12461				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	100.52598				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	100.52596				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	100.54652				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	100.53950				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	99.82884				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	101.31863				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	101.13225				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	100.65430				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	101.40984				0.00	0	0
Total IBL120 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.86647				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	100.70079				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	101.59927				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	101.46613				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.31404				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.03000	3.03000	3.03000	158.10561				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	107.19000	10.00000	107.16200				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			8.22000	102.42717	8.22000	102.40438				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.98000	104.47113	7.98000	104.44855				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			9.12500	107.48681	9.12500	107.46033				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.12155				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	101.04361				0.00	0	0
Total IBL65 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL65									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.13000	157.76778	3.13000	157.71141			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.13867			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	100.81095			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			9.21500	102.88397	9.21500	102.85879			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.83561			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.02000	104.70900	8.02000	104.68663			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	29.55714	100.00000	29.49207			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	100.42505			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.48441			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	100.17105			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	101.18679			0.00	0	0
Total IBL95 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	99.95498				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	101.67049				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	103.54502				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			8.80500	101.32250	8.80500	101.29880				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.78061	100.00000	11.75425				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			8.07000	101.50899	8.07000	101.48706				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.68746				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.36500	101.28387	9.36500	101.25867				0.00	0	4,000,000,000
Total IDCG06 SPOT										0.00	0	4,000,000,000
Total For IDCG06										0.00	0	4,000,000,000
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.73626				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			11.66500	98.55407	11.66500	98.47028				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	100.61080				0.00	0	0
Total IDCG09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.18146				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			9.81500	105.36453	9.81500	105.33695				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	101.45160				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	101.94485				0.00	0	4,500,000,000
Total IDCG13 SPOT										0.00	0	4,500,000,000
Total For IDCG13										0.00	0	4,500,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.71619				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.18712				0.00	0	4,000,000,000
Total IDCG15 SPOT										0.00	0	4,000,000,000
Total For IDCG15										0.00	0	4,000,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.34731				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	100.84476				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.99985				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.99988				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.59987				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	99.86391				0.00	0	0
Total IDCP07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.10097	100.00000	6.08747				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			8.71500	100.09145	8.71500	100.06812				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			6.67000	104.98585	6.67000	104.96703				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN396U										0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN398U SPOT										0.00	0	0
Total For IN398U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN402U SPOT										0.00	0	0
Total For IN402U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,000
Total IN404U SPOT										0.00	0	15,000,000,000
Total For IN404U										0.00	0	15,000,000,000
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	107.19000	10.00000	107.16200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.23552				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.02575				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.09600				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	100.36123				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	85.80670				0.00	0	0
Total ING384 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING384									0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	100.97978			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	101.34339			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	102.06547			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	101.56695			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			10.32000	107.92638	10.32000	107.89638			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	101.98810			0.00	0	116,204,800
Total INLV05 SPOT									0.00	0	116,204,800
Total For INLV05									0.00	0	116,204,800
IPC24U On 08/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPC24U SPOT									0.00	0	0
Total For IPC24U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.19000	10.00000	107.16200			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	101.77524			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	100.20483			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.07391			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	99.85997			0.00	0	0
Total IPF16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.97508				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	101.99748				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	102.01989				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	99.86682				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	100.59546				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	99.95396				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.91687				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	101.41615				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	100.84447				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	100.85343				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.90352				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	101.95307				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	101.00116				0.00	0	0
Total IPFC23 SPOT										0.00	0	0
Total For IPFC23										0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.00852	2.75000	101.00091				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.44000	146.68037	6.44000	146.61520				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	100.13547				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	101.86066				0.00	10,000,000	5,000,000
Total IV026 SPOT										0.00	10,000,000	5,000,000
Total For IV026										0.00	10,000,000	5,000,000
IV030 On 31/01/2025 Spot Bond			5.01000	5.01000	5.01000	122.49096				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.01000	5.01000	5.01000	122.49096				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	100.02591				0.00	0	0
Total IV031 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.33204				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			10.22000	107.53120	10.22000	107.50160				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	108.40988				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	101.57460				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	102.47486				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			5.23000	5.23000	5.23000	149.70444				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	106.99139				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			10.57000	105.22154	10.57000	105.19210				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	106.07433				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			10.46000	10.46000	10.46000	105.02634				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	101.34538				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			4.18000	153.70332	4.18000	153.64403				0.00	0	0
Total IV045 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.73145				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	102.69691				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.14000	161.71729	5.14000	161.65100				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
IVA894 On 13/06/2019 Spot Bond			7.45000	7.45000	7.45000	99.87768				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			7.45000	7.45000	7.45000	99.73536				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			7.45000	7.45000	7.45000	99.31081				0.00	0	0
Total IVA898 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA898										0.00	0	0
IVA899 On 18/07/2019 Spot Bond			7.55000	7.55000	7.55000	99.15905				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			7.55000	7.55000	7.55000	99.01688				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			7.55000	7.55000	7.55000	98.87513				0.00	0	0
Total IVA951 SPOT										0.00	0	0
Total For IVA951										0.00	0	0
IVA952 On 08/08/2019 Spot Bond			7.55000	7.55000	7.55000	98.73377				0.00	0	0
Total IVA952 SPOT										0.00	0	0
Total For IVA952										0.00	0	0
IVA953 On 15/08/2019 Spot Bond			7.65000	7.65000	7.65000	98.57445				0.00	0	0
Total IVA953 SPOT										0.00	0	0
Total For IVA953										0.00	0	0
IVA954 On 22/08/2019 Spot Bond			7.65000	7.65000	7.65000	98.43210				0.00	0	0
Total IVA954 SPOT										0.00	0	0
Total For IVA954										0.00	0	0
IVA955 On 29/08/2019 Spot Bond			7.65000	7.65000	7.65000	98.29016				0.00	0	0
Total IVA955 SPOT										0.00	0	0
Total For IVA955										0.00	0	0
IVA956 On 05/09/2019 Spot Bond			7.65000	7.65000	7.65000	98.14862				0.00	0	0
Total IVA956 SPOT										0.00	0	0
Total For IVA956										0.00	0	0
IVA957 On 12/09/2019 Spot Bond			7.70000	7.70000	7.70000	97.99473				0.00	0	0
Total IVA957 SPOT										0.00	0	0
Total For IVA957										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.19000	10.00000	107.16200				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	101.73744				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	101.77671				0.00	0	0
Total IVC034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	101.65012				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			8.23500	103.87164	8.23500	103.84838				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	95.96840	100.00000	95.72788				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			8.09000	106.00298	8.09000	105.97975				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	100.56737				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	102.38113				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.95607				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	101.59036				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	100.50172				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.94000	104.26034	8.94000	104.23543				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	101.95229				0.00	0	0
Total IVC097 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.19485				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	101.98297				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.04723				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	99.97650				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	101.96252				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	101.18665				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	101.51089				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.59000	102.71203	8.59000	102.68856				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	100.56757				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	99.95143				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	100.73047				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	100.11633				0.00	0	0
Total IVC133 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.07952				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	101.38950				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.05477				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	100.37836				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	99.87209				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	101.32670				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.23245				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.14173				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	100.22451				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	99.79881				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	99.97567				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	99.97581				0.00	0	0
Total IVC149 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC149										0.00	0	0
IVC150 On 17/09/2019 Spot Bond					0.00000	101.30851				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	99.83022				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	100.86200				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	101.19532				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	102.34407				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	101.60895				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	101.82680				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	101.56918				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	100.83987				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	100.64120				0.00	0	0
Total IVC162 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC162										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
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF68U SPOT										0.00	0	0
Total For IVF68U										0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF69U SPOT										0.00	0	0
Total For IVF69U										0.00	0	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF70U SPOT										0.00	0	0
Total For IVF70U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	101.24128				0.00	0	0
Total JAS02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
JPM00: On 05/07/2023 Spot Bond					0.00000	99.78383			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP00: On 13/06/2019 Spot Bond					0.00000	99.97643			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00: On 29/06/2021 Spot Bond					0.00000	101.94207			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP00: On 26/10/2021 Spot Bond			8.14000	105.73925	8.14000	105.71620			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP00: On 28/11/2019 Spot Bond					0.00000	100.59274			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP00: On 24/05/2020 Spot Bond					0.00000	100.48904			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP01: On 15/09/2020 Spot Bond					0.00000	100.21764			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP01: On 01/12/2022 Spot Bond					0.00000	100.23908			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP01: On 24/05/2022 Spot Bond					0.00000	100.47247			0.00	0	0
Total KAP013 SPOT									0.00	0	0
Total For KAP013									0.00	0	0
KAP04: On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.53424			0.00	0	0
Total KAP11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond					0.00000	102.04619				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.57230				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.80500	122.37395	9.80500	122.34212				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.10329				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			8.02500	101.07654	8.02500	101.05511				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	100.36596	9.62000	100.34063				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	102.86917	9.71000	102.84223				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	105.29435				0.00	0	27,400,000,000
Total LBK15 SPOT										0.00	0	27,400,000,000
Total For LBK15										0.00	0	27,400,000,000
LBK16 On 30/11/2019 Spot Bond					0.00000	100.33822				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	100.26104				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	103.25488				0.00	0	0
Total LBK18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.86500	103.57306	8.86500	103.54851			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	100.59098			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	102.09942			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			9.16500	106.43128	9.16500	106.40523			0.00	0	4,100,000,000
Total LBK24 SPOT									0.00	0	4,100,000,000
Total For LBK24									0.00	0	4,100,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	102.35636			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	102.89916			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.68500	100.13507	10.68500	100.10675			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			9.16500	101.95744	9.16500	101.93248			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	99.82459			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.44888			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	100.86682			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	100.66047			0.00	0	0
Total LBK33 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	101.93318			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			7.71000	104.59347	7.71000	104.57162		412,741,743,000.00	53,533,300	633,533,300	
Total LGL04 SPOT								412,741,743,000.00	53,533,300	633,533,300	
Total For LGL04								412,741,743,000.00	53,533,300	633,533,300	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.88918			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			9.26500	104.53669	9.26500	104.51083			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	103.88851			0.00	100,000,000	100,000,000
Total LGL07 SPOT								0.00	100,000,000	100,000,000	
Total For LGL07								0.00	100,000,000	100,000,000	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.67913			0.00	0	0
Total LGL08 SPOT								0.00	0	0	
Total For LGL08								0.00	0	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.52708			0.00	0	0
Total LGL09 SPOT								0.00	0	0	
Total For LGL09								0.00	0	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.62195			0.00	0	0
Total LGL10 SPOT								0.00	0	0	
Total For LGL10								0.00	0	0	
LHC10L On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC10U SPOT								0.00	0	0	
Total For LHC10U								0.00	0	0	
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC11U SPOT								0.00	0	0	
Total For LHC11U								0.00	0	0	
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC12U SPOT								0.00	0	0	
Total For LHC12U								0.00	0	0	
LHL19 On 14/11/2019 Spot Bond			12.56000	101.75757	12.56000	101.72433			0.00	0	0
Total LHL19 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.09452				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	100.97343				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	101.08585				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	101.30542				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	101.32238				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.57380				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	100.87709				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	100.64369				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	100.83210				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.01666				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	100.98408				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 10/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ135 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ135										0.00	0	0
MAQ13 On 15/07/2019 Spot Bond					0.00000	99.32986				0.00	0	0
Total MAQ138 SPOT										0.00	0	0
Total For MAQ138										0.00	0	0
MAQ14 On 12/08/2019 Spot Bond					0.00000	98.76024				0.00	0	0
Total MAQ140 SPOT										0.00	0	0
Total For MAQ140										0.00	0	0
MAQ14 On 14/06/2019 Spot Bond					0.00000	99.96236				0.00	0	0
Total MAQ141 SPOT										0.00	0	0
Total For MAQ141										0.00	0	0
MAQ14 On 18/06/2019 Spot Bond					0.00000	99.87914				0.00	0	0
Total MAQ142 SPOT										0.00	0	0
Total For MAQ142										0.00	0	0
MAQ14 On 21/06/2019 Spot Bond					0.00000	99.81867				0.00	0	0
Total MAQ143 SPOT										0.00	0	0
Total For MAQ143										0.00	0	0
MAQ14 On 09/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000,000.00	7,000,000,000	7,000,000,000	
Total MAQ144 SPOT									10,000,000,000,000.00	7,000,000,000	7,000,000,000	
Total For MAQ144									10,000,000,000,000.00	7,000,000,000	7,000,000,000	
MAQ14 On 10/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total MAQ145 SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For MAQ145									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
MBF05 On 28/09/2019 Spot Bond					0.00000	101.90918			0.00	0	14,000,000,000	
Total MBF053 SPOT									0.00	0	14,000,000,000	
Total For MBF053									0.00	0	14,000,000,000	
MBF05 On 27/03/2020 Spot Bond					0.00000	102.13475			0.00	0	45,000,000,000	
Total MBF055 SPOT									0.00	0	45,000,000,000	
Total For MBF055									0.00	0	45,000,000,000	
MBF05 On 28/08/2020 Spot Bond					0.00000	100.62127			0.00	0	700,000,000	
Total MBF057 SPOT									0.00	0	700,000,000	
Total For MBF057									0.00	0	700,000,000	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.74221			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF060									0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.60690			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBF06: On 07/06/2020 Spot Bond					0.00000	100.11918			0.00	0	0
Total MBF062 SPOT									0.00	0	0
Total For MBF062									0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.12295			0.00	0	0
Total MBF063 SPOT									0.00	0	0
Total For MBF063									0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	100.23496			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	101.43230			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.38336			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	100.97100			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	100.47362			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	100.48167			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	101.33128			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	101.08343			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	101.02346			0.00	0	0
Total MBP043 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.74073				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	101.76174				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	100.37670				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	100.38106				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	101.74075				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	101.76177				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	103.91535				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			8.34500	108.15454	8.34500	108.13012				0.00	0	0
Total MEFBS5 SPOT										0.00	0	0
Total For MEFBS5										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.36000	8.36000	8.36000	102.84018				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIL03 On 28/08/2023 Spot Bond					0.00000	109.11342				0.00	0	0
Total MIL03 SPOT										0.00	0	0
Total For MIL03										0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.23330	10.23330	10.23330	99.98525				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			13.53330	13.53330	13.53330	100.12450				0.00	0	0
Total MMF301 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	99.80228				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			8.17000	105.43210	8.17000	105.40916				0.00	0	510,000,000
Total MMIG02 SPOT										0.00	0	510,000,000
Total For MMIG02										0.00	0	510,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.29241				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			11.26500	11.26500	11.26500	103.86383				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.46500	107.34276	9.46500	107.31535				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.35181				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	99.86219				0.00	100,000,000	50,000,000
Total MMIG07 SPOT										0.00	100,000,000	50,000,000
Total For MMIG07										0.00	100,000,000	50,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	109.17260				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	102.10779				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	102.68154				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.96394				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	102.71164				0.00	0	0
Total MTN09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.86442				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	100.36333				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	99.87222				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.21161				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.80278				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	100.82049				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.32254				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.33083				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.34041				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.69609				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
MWAR0 On 22/11/2019 Spot Bond					0.00000	100.62900				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR0 On 22/02/2021 Spot Bond					0.00000	100.54813				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.54256				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	102.22494				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	102.22401				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	102.21743				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	102.13535				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	102.52538				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	104.45481				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	100.99614				0.00	0	0
Total N7A20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	101.03971				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	101.19146				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	101.31948				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	101.43640				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			8.61500	99.51523	8.61500	99.49242				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.56000	106.37512	7.56000	106.35345				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			9.06500	107.01515	9.06500	106.98894				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.26500	105.02463	10.26500	104.99559				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	100.99612				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	101.01464				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.02744				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			7.89000	101.77250	7.89000	101.75111				0.00	0	0
Total NBK11A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK11A										0.00	0	0
NBK12, On 19/03/2021 Spot Bond			7.31500	105.53542	7.31500	105.51482				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12, On 19/03/2021 Spot Bond			9.38000	102.16532	9.38000	102.13987				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			8.86500	105.55175	8.86500	105.52687				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14, On 25/06/2021 Spot Bond			7.64000	107.38665	7.64000	107.36453				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15, On 11/02/2022 Spot Bond			7.89000	105.06789	7.89000	105.04544				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			8.91500	105.42872	8.91500	105.40332				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17, On 22/04/2026 Spot Bond			9.11500	105.58075	9.11500	105.55504				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18, On 01/06/2020 Spot Bond			8.45000	101.03521	8.45000	101.01236				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			8.42000	103.45533	8.42000	103.43202				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.46500	104.82373	9.46500	104.79726				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I, On 25/06/2021 Spot Bond					0.00000	102.02518				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			10.02500	107.48118	10.02500	107.45215				0.00	0	0
Total NBK21A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK21A									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.20500	103.16788	9.20500	103.14266			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			9.53500	106.14728	9.53500	106.12042			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	100.85780			0.00	1,600,000,000	800,000,000
Total NBK23B SPOT									0.00	1,600,000,000	800,000,000
Total For NBK23B									0.00	1,600,000,000	800,000,000
NBK24, On 19/11/2027 Spot Bond			9.61500	108.23736	9.61500	108.20974			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	100.73645			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			8.76500	8.76500	8.76500	109.21584			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	103.45736			0.00	0	2,000,000,000
Total NBK25B SPOT									0.00	0	2,000,000,000
Total For NBK25B									0.00	0	2,000,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	15.26719	100.00000	15.23358			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	104.36581			0.00	0	90,000,000
Total NBK26B SPOT									0.00	0	90,000,000
Total For NBK26B									0.00	0	90,000,000
NBK27, On 10/05/2026 Spot Bond			9.82500	107.54348	9.82500	107.51545			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28, On 02/08/2023 Spot Bond			9.17500	106.42213	9.17500	106.39577			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.17773			0.00	0	0
Total NBK28B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK28B										0.00	0	0
NBK29 On 31/07/2026 Spot Bond			9.76500	107.54701	9.76500	107.51868				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			8.45000	107.34983	8.45000	107.32529				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	101.68341				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			8.43500	104.40626	8.43500	104.38282				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	100.67255				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.06055				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	102.63407				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	103.64009				0.00	264,000,000	264,000,000
Total NBK36B SPOT										0.00	264,000,000	264,000,000
Total For NBK36B										0.00	264,000,000	264,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	101.00766				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	102.43596				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			7.37000	103.84972	7.37000	103.82912				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	85.16264	100.00000	84.97505				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.04000	11.04000	11.04000	56.93873				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	101.11927				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.83519				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.60603				0.00	0	1,000,000,000
Total NBK42B SPOT										0.00	0	1,000,000,000
Total For NBK42B										0.00	0	1,000,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	102.51616				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.88099				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	100.99623				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.88940				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	102.51538				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.78945				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	100.81238				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	101.21842				0.00	0	0
Total NBK50B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	100.52348				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	100.57330				0.00	0	25,000,000,000
Total NBK52B SPOT										0.00	0	25,000,000,000
Total For NBK52B										0.00	0	25,000,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.94530				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	100.55349				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	102.31770				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	99.81063				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.21000	104.09551	10.21000	104.06734				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	99.81171				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			10.24500	103.29686	10.24500	103.26882				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.81063				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	99.80879				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.80664				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	99.77525				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	101.58660				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	101.55950				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	104.17571				0.00	2,820,000,000	1,410,000,000
Total NED19 SPOT										0.00	2,820,000,000	1,410,000,000
Total For NED19										0.00	2,820,000,000	1,410,000,000
NED20 On 01/07/2020 Spot Bond			8.66000	107.65875	8.66000	107.63353				0.00	0	4,030,000,000
Total NED20 SPOT										0.00	0	4,030,000,000
Total For NED20										0.00	0	4,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.15574				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	106.39687				0.00	0	9,222,600
Total NEDT1B SPOT										0.00	0	9,222,600
Total For NEDT1B										0.00	0	9,222,600
NET52 On 23/01/2020 Spot Bond					0.00000	101.22153				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	106.81593				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	104.56747				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	100.49274				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	105.94810				0.00	0	300,000,000
Total NGL04 SPOT										0.00	0	300,000,000
Total For NGL04										0.00	0	300,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.73550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	100.54003				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	101.71230				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	107.30330				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/On 20/10/2023 Spot Bond					0.00000	101.62772				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	102.60151				0.00	1,000,000,000	500,000,000
Total NGT103 SPOT										0.00	1,000,000,000	500,000,000
Total For NGT103										0.00	1,000,000,000	500,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	107.19000	10.00000	107.16200				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	101.14247	13.50000	101.10657				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	0.00000				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	101.63680				0.00	0	600,000,000
Total NHM006 SPOT										0.00	0	600,000,000
Total For NHM006										0.00	0	600,000,000
NHM00 On 16/04/2022 Spot Bond					0.00000	101.71369				0.00	0	1,200,000,000
Total NHM007 SPOT										0.00	0	1,200,000,000
Total For NHM007										0.00	0	1,200,000,000
NHM00 On 26/04/2020 Spot Bond					0.00000	101.24614				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	101.41791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	100.51828				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	100.58702				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.22500	4.22500	4.22500	208.29286				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			3.85000	3.85000	3.85000	178.35192				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			3.76500	3.76500	3.76500	130.64755				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	94.75013				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.48500	4.48500	4.48500	103.54700				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			3.87000	3.87000	3.87000	129.93629				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			4.26000	4.26000	4.26000	127.33270				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			4.32000	4.32000	4.32000	172.04779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.70000	167.20375	4.70000	167.13711				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			4.20000	107.85459	4.20000	107.81292				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			7.41000	105.63813	7.41000	105.61690				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	104.12970				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	100.51445				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	100.54813				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	99.99986				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	99.99983				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	100.95598				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NNF01 On 21/08/2019 Spot Bond					0.00000	108.63739				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.04000	8.04000	8.04000	102.74499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2: On 22/05/2020 Spot Bond					0.00000	100.66982				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	100.53922				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	100.53985				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.51999				0.00	0	21,000,000,000
Total NQ1A28 SPOT										0.00	0	21,000,000,000
Total For NQ1A28										0.00	0	21,000,000,000
NQ1B1: On 22/05/2020 Spot Bond			8.24000	8.24000	8.24000	102.75371				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	100.53819				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	100.56240				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.54823				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1: On 22/05/2020 Spot Bond			8.44000	8.44000	8.44000	102.76242				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1: On 22/05/2020 Spot Bond					0.00000	100.56245				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	100.61877				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.22000	113.12952	8.22000	113.10476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.91000	181.97954	3.91000	181.91087				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			10.61500	110.04029	10.61500	110.00920				0.00	0	6,140,000,000
Total NRA028 SPOT										0.00	0	6,140,000,000
Total For NRA028										0.00	0	6,140,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.64871	100.00000	12.62072				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	101.66284				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.66074				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	103.18074				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	101.23451				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	101.52068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.79894				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.01807				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	100.09513				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	100.55326				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	100.85113				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			7.63500	101.09594	7.63500	101.07551				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	100.42642				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			8.16500	8.16500	8.16500	103.39606				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			9.41500	104.54208	9.41500	104.51595				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			10.41500	104.82317	10.41500	104.79425				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.01236				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			9.56500	106.32136	9.56500	106.29437				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.51500	106.52735	10.51500	106.49768				0.00	0	920,000,000
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000,000.00	227,000,000,000	200,000,000,000	
Total OML11 SPOT									10,000,000,000,000.00	227,000,000,000	200,000,000,000	0.00
Total For OML11									10,000,000,000,000.00	227,000,000,000	200,000,000,000	0.00
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.19000	10.00000	107.16200				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	99.99991				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	100.87837				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	100.31584				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	100.37222				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	100.36417				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	100.38417			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PMM52 On 28/11/2019 Spot Bond					0.00000	100.34612			0.00	0	0
Total PMM52 SPOT									0.00	0	0
Total For PMM52									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	100.46557			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	100.53930			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	100.56400			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	100.58560			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	100.62875			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	100.63490			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	100.64106			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.40500	111.28177	8.46500	110.90367			119,718,766,700,000.00	3,940,478,140,000	1,346,534,176,500
Total R186 SPOT									19,718,766,700,000.00	940,478,140,000	346,534,176,500
Total For R186									19,718,766,700,000.00	940,478,140,000	346,534,176,500
R197 On 07/12/2023 Spot Bond			2.74000	299.56841	2.71000	299.82508			94,927,144,916,000.00	34,644,943,400	45,177,409,800
Total R197 SPOT									14,927,144,916,000.00	34,644,943,400	45,177,409,800
Total For R197									14,927,144,916,000.00	34,644,943,400	45,177,409,800
R202 On 07/12/2033 Spot Bond			3.22500	233.17939	3.22500	233.09569			81,928,261,200,000.00	25,404,112,000	284,465,570,800

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 R202 SPOT									11,928,261,200,000.00	25,404,112,000	284,465,570,800
Total For R202									11,928,261,200,000.00	25,404,112,000	284,465,570,800
R2023 On 28/02/2023 Spot Bond			7.41000	103.28068	7.46500	103.08326			850,960,867,960,000.00	789,603,356,000	1,368,606,511,700
Total R2023 SPOT									10,960,867,960,000.00	789,603,356,000	368,606,511,700
Total For R2023									10,960,867,960,000.00	789,603,356,000	368,606,511,700
R2030 On 31/01/2030 Spot Bond			9.23500	94.66936	9.23500	94.64575			138,430,991,950,000.00	1,639,245,370,000	1,069,201,719,900
Total R2030 SPOT									18,430,991,950,000.00	639,245,370,000	1,069,201,719,900
Total For R2030									18,430,991,950,000.00	639,245,370,000	1,069,201,719,900
R2032 On 31/03/2032 Spot Bond			9.50500	92.46462	9.50500	92.44117			238,905,879,500,000.00	445,965,900,000	852,657,789,300
Total R2032 SPOT									18,905,879,500,000.00	445,965,900,000	852,657,789,300
Total For R2032									18,905,879,500,000.00	445,965,900,000	852,657,789,300
R2035 On 28/02/2035 Spot Bond			9.80500	95.12868	9.80500	95.10394			338,795,058,100,000.00	442,508,420,000	915,921,036,000
Total R2035 SPOT									18,795,058,100,000.00	442,508,420,000	915,921,036,000
Total For R2035									18,795,058,100,000.00	442,508,420,000	915,921,036,000
R2037 On 31/01/2037 Spot Bond			9.90000	91.53504	9.90000	91.51061			774,464,120,000,000.00	179,238,800,000	796,755,275,000
Total R2037 SPOT									14,464,120,000,000.00	179,238,800,000	796,755,275,000
Total For R2037									14,464,120,000,000.00	179,238,800,000	796,755,275,000
R2040 On 31/01/2040 Spot Bond			9.97500	94.82250	9.97500	94.79701			264,928,690,000,000.00	527,812,400,000	865,579,100,800
Total R2040 SPOT									14,928,690,000,000.00	527,812,400,000	865,579,100,800
Total For R2040									14,928,690,000,000.00	527,812,400,000	865,579,100,800
R2044 On 31/01/2044 Spot Bond			10.00500	91.78263	10.00500	91.75787			603,094,898,500,000.00	1,459,579,700,000	1,131,738,272,200
Total R2044 SPOT									13,094,898,500,000.00	459,579,700,000	131,738,272,200
Total For R2044									13,094,898,500,000.00	459,579,700,000	131,738,272,200
R2048 On 28/02/2048 Spot Bond			9.97000	90.98254	9.97000	90.95850			848,142,429,000,000.00	1,890,485,700,000	2,879,641,008,300
Total R2048 SPOT									18,142,429,000,000.00	890,485,700,000	379,641,008,300
Total For R2048									18,142,429,000,000.00	890,485,700,000	379,641,008,300
R207 On 15/01/2020 Spot Bond			6.36000	103.48197	6.36000	103.46408			24,852,182,724,000.00	3,907,575,900	66,630,000,000
Total R207 SPOT									14,852,182,724,000.00	3,907,575,900	66,630,000,000
Total For R207									14,852,182,724,000.00	3,907,575,900	66,630,000,000
R208 On 31/03/2021 Spot Bond			6.52000	101.73604	6.52000	101.71821			303,504,700,000,000.00	506,672,500,000	632,694,503,900
Total R208 SPOT									13,504,700,000,000.00	506,672,500,000	632,694,503,900
Total For R208									13,504,700,000,000.00	506,672,500,000	632,694,503,900
R209 On 31/03/2036 Spot Bond			9.70000	72.92384	9.76000	72.51937			721,243,970,000,000.00	1,002,190,100,000	1,329,446,467,100
Total R209 SPOT									11,243,970,000,000.00	1,002,190,100,000	329,446,467,100
Total For R209									11,243,970,000,000.00	1,002,190,100,000	329,446,467,100
R210 On 31/03/2028 Spot Bond			3.14000	188.45000	3.14000	188.38279			16,722,529,068,000.00	5,325,646,200	64,157,517,600

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 R210 SPOT									16,722,529,068,000.00	5,325,646,200	64,157,517,600
Total For R210									16,722,529,068,000.00	5,325,646,200	64,157,517,600
R212 On 31/01/2022 Spot Bond			2.48000	160.34992	2.48000	160.29546			285,358,198,080,000.00	518,289,596,000	306,339,828,800
Total R212 SPOT									15,358,198,080,000.00	518,289,596,000	306,339,828,800
Total For R212									15,358,198,080,000.00	518,289,596,000	306,339,828,800
R213 On 28/02/2031 Spot Bond			9.31500	85.67921	9.36500	85.34625			594,293,502,411,000.00	1,029,983,199,400	760,221,310,600
Total R213 SPOT									14,293,502,411,000.00	029,983,199,400	760,221,310,600
Total For R213									14,293,502,411,000.00	029,983,199,400	760,221,310,600
R214 On 28/02/2041 Spot Bond			9.96500	71.27208	9.96500	71.25325			824,828,787,500,000.00	484,177,500,000	974,813,585,500
Total R214 SPOT									14,828,787,500,000.00	484,177,500,000	974,813,585,500
Total For R214									14,828,787,500,000.00	484,177,500,000	974,813,585,500
RCG01 On 24/10/2019 Spot Bond					0.00000	101.48601			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I 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
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.97329				0.00	20,000,000	10,000,000
Total RDFB05 SPOT										0.00	20,000,000	10,000,000
Total For RDFB05										0.00	20,000,000	10,000,000
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.98862				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	103.07855				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	100.23537				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	102.19347				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1:On 27/03/2022 Spot Bond					0.00000	102.30731				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1:On 27/11/2022 Spot Bond					0.00000	100.40211				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	100.29108				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	99.99988				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	100.17874				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	100.71622				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	100.73636				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	100.75253				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	99.73717				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2:On 22/03/2024 Spot Bond					0.00000	99.72942				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	99.72132				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	101.82342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	101.27629				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	100.65465				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	100.95659				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.19210				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
REB16I On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB16U SPOT										0.00	0	0
Total For REB16U										0.00	0	0
REBC1 On 21/11/2019 Spot Bond					0.00000	100.53231				0.00	0	0
Total REBC15 SPOT										0.00	0	0
Total For REBC15										0.00	0	0
RED111 On 12/03/2020 Spot Bond					0.00000	99.99993				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	101.90728				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	102.27194				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	102.54903				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	99.81844				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	100.56753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.24191				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	105.07643				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	106.31925				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	102.79147				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	102.26042				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	101.25582				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	100.54583				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	101.17182				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.24022				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	100.93783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.42114				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	100.32614				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.62000	105.41977	7.62000	105.39823				0.00	0	50,000,000
Total RW21 SPOT										0.00	0	50,000,000
Total For RW21										0.00	0	50,000,000
RW23 On 10/12/2023 Spot Bond			9.11500	101.50600	9.11500	101.48129				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.96500	95.89928	10.96500	95.87131				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.19000	10.00000	107.16200				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.19637				0.00	128,000,000	64,000,000
Total SBK17 SPOT										0.00	128,000,000	64,000,000
Total For SBK17										0.00	128,000,000	64,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	102.38542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	101.27175				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.05652				0.00	380,000,000	2,490,000,000
Total SBK20 SPOT										0.00	380,000,000	2,490,000,000
Total For SBK20										0.00	380,000,000	2,490,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.15634				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	102.35470				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			9.66500	105.26619	9.66500	105.23920				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.75571				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.23280				0.00	2,682,000,000	1,341,000,000
Total SBK25 SPOT										0.00	2,682,000,000	1,341,000,000
Total For SBK25										0.00	2,682,000,000	1,341,000,000
SBK26 On 25/04/2021 Spot Bond			8.97000	107.13683	8.97000	107.11115				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.03087				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	103.06077				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.92500	103.87430	7.92500	108.93018				0.00	0	659,499,800

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 SBS19 SPOT										0.00	0	659,499,800
Total For SBS19										0.00	0	659,499,800
SBS20 On 15/05/2026 Spot Bond			9.09500	105.60396	9.09500	105.57845				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.30464				0.00	0	80,000,000
Total SBS21 SPOT										0.00	0	80,000,000
Total For SBS21										0.00	0	80,000,000
SBS27 On 20/02/2024 Spot Bond			8.46500	109.47162	8.46500	109.44655				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.22500	99.98021	7.22500	100.00000				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			9.21000	95.31459	9.21000	95.29127				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.00000				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			9.30500	102.69213	9.30500	102.66661				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	99.84770				0.00	800,000,000	400,000,000
Total SBS33 SPOT										0.00	800,000,000	400,000,000
Total For SBS33										0.00	800,000,000	400,000,000
SBS34 On 19/09/2024 Spot Bond			9.31500	105.54161	9.31500	105.51549				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	101.41703				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			7.91000	102.99842	7.91000	102.97635				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.87000	104.32947	8.87000	104.30446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.85000	102.68920	9.85000	102.66193			36,839,000,000,000.00	3,740,000,000	1,870,000,000	
Total SBS39 SPOT									16,839,000,000,000.00	3,740,000,000	1,870,000,000	
Total For SBS39									16,839,000,000,000.00	3,740,000,000	1,870,000,000	
SBS4 On 16/11/2021 Spot Bond			8.10500	101.71323	8.10500	101.69126			0.00	0	730,000,000	
Total SBS4 SPOT									0.00	0	730,000,000	
Total For SBS4									0.00	0	730,000,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.28253			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			8.27500	105.83444	8.27500	105.81113			0.00	0	0	
Total SBS41 SPOT									0.00	0	0	
Total For SBS41									0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			8.96500	108.94573	8.96500	108.91977			0.00	0	0	
Total SBS42 SPOT									0.00	0	0	
Total For SBS42									0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			9.32000	109.53868	9.32000	109.51158			0.00	0	0	
Total SBS43 SPOT									0.00	0	0	
Total For SBS43									0.00	0	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.64100			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			8.35000	110.59715	8.35000	110.57217			0.00	0	0	
Total SBS46 SPOT									0.00	0	0	
Total For SBS46									0.00	0	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.30168			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	101.24929			0.00	9,000,000,000	3,000,000,000	
Total SBS48 SPOT									0.00	9,000,000,000	3,000,000,000	
Total For SBS48									0.00	9,000,000,000	3,000,000,000	
SBS49 On 31/01/2022 Spot Bond					0.00000	102.15530			0.00	0	1,000,000,000	
Total SBS49 SPOT									0.00	0	1,000,000,000	
Total For SBS49									0.00	0	1,000,000,000	
SBS50 On 31/01/2022 Spot Bond			8.64500	105.32564	8.64500	105.30101			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.50500	9.50500	9.50500	104.53547				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	103.21445				0.00	1,082,000,000	1,282,000,000
Total SBS52 SPOT										0.00	1,082,000,000	1,282,000,000
Total For SBS52										0.00	1,082,000,000	1,282,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.59216				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.33424				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	100.99147				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			8.22000	101.92898	8.22000	101.90655				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.46076				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.28120				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.46876				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	102.13319				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.02044				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.03191				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.05984				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	100.67379				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.61000	289.34338	3.61000	289.23653				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			4.32500	4.32500	4.32500	205.99175				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	108.98476				0.00	0	121,000,500
Total SBT101 SPOT										0.00	0	121,000,500
Total For SBT101										0.00	0	121,000,500
SBT102 On 30/09/2022 Spot Bond					0.00000	107.16937				0.00	0	135,125,400
Total SBT102 SPOT										0.00	0	135,125,400
Total For SBT102										0.00	0	135,125,400
SBT103 On 31/03/2024 Spot Bond					0.00000	103.85888				0.00	0	300,000,000
Total SBT103 SPOT										0.00	0	300,000,000
Total For SBT103										0.00	0	300,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.21068				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	100.32057				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			9.51500	103.42383	9.51500	103.39757				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.53121				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	102.19018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	102.19032				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	101.98824				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
SHS11L On 25/11/2020 Spot Bond			10.00000	107.19000	10.00000	107.16200				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	102.36036				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	100.70259				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	100.72122				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	100.68501				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.70392				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	100.73277				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	100.74004				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	100.74147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.74533				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	100.79381				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	100.80922				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	100.77380				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	100.79046				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	103.13400				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			9.71500	108.40755	9.71500	108.37945				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	103.29132				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.03839				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.93873				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.44581				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.63532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.63921				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	100.55271				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	100.65162				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	100.04842				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	101.37015				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	101.94033				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	99.86257				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.86500	101.41633	7.86500	101.39494			3,299,104,809,000.00	419,466,600	209,733,300	
Total SSA06 SPOT									3,299,104,809,000.00	419,466,600	209,733,300	
Total For SSA06									3,299,104,809,000.00	419,466,600	209,733,300	
SSN00 On 31/03/2021 Spot Bond			8.09000	99.14767	8.09000	99.12619			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			8.09000	99.14767	8.09000	99.12619			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			4.42500	4.42500	4.42500	126.24910			0.00	0	0	
Total SSN011 SPOT									0.00	0	0	
Total For SSN011									0.00	0	0	
SSN01 On 21/12/2026 Spot Bond			9.96500	102.56041	9.96500	102.53302			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			11.23500	74.75436	11.23500	74.73216			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	101.98990			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	100.04406			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	99.85132			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	100.23903			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	100.67263				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 01/06/2021 Spot Bond					0.00000	100.25194				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.59365				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	101.43690				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			8.86500	104.89585	8.86500	104.87100				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.37500	105.20987	4.37500	105.16872				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	99.25204				0.00	380,000,000	190,000,000
Total SSN044 SPOT										0.00	380,000,000	190,000,000
Total For SSN044										0.00	380,000,000	190,000,000
SSN044 On 30/04/2027 Spot Bond					0.00000	101.12978				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	101.57413				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			3.74000	3.74000	3.74000	287.74403				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	101.75850				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	101.28733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			6.57200	103.41921	6.57200	103.40095				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	101.16998				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	100.99448				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	101.53216				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	171.52314				0.00	0	57,000,000
Total SSN061 SPOT										0.00	0	57,000,000
Total For SSN061										0.00	0	57,000,000
SSN06: On 31/01/2025 Spot Bond			3.81000	3.81000	3.81000	130.34220				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			4.71500	4.71500	4.71500	100.25356				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			3.99000	3.99000	3.99000	94.83245				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			4.32000	4.32000	4.32000	172.04779				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 28/05/2023 Spot Bond					0.00000	100.38747				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	100.38305				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond					0.00000	100.37212				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 15/06/2023 Spot Bond					0.00000	99.85956				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	99.86179				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	99.83599				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	101.45745				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	99.91000				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN079 On 16/08/2020 Spot Bond					0.00000	102.85435				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN080 On 27/08/2024 Spot Bond					0.00000	100.42014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	99.99969				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN082 On 05/11/2023 Spot Bond					0.00000	100.93688				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN083 On 07/12/2033 Spot Bond			4.10000	4.10000	4.10000	211.21314				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN086 On 10/10/2019 Spot Bond					0.00000	101.39946				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			9.48500	99.53388	9.48500	99.50868				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.69087				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.01000	102.95602	8.01000	102.93377				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	100.57148				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			7.91000	106.01379	7.91000	105.99107				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	100.55853				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.01000	105.72920	8.01000	105.70626				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	100.43532				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			7.96000	104.97558	7.96000	104.95295				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	100.62696				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	100.54667				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.55831				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	101.85689	8.55000	101.83372				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	100.50819				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	101.55328				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.35822				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	101.07939				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.16128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.82132				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	101.70806				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.48766				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.00298				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.30700				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.43044				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	101.81003				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.21438				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.21842				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	100.63607				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.83211				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	99.82892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	101.06798				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.37437				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.38076				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.54673				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			7.96000	7.96000	7.96000	103.01243				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	100.55857				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			7.87000	102.74146	7.87000	102.71964				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	100.55857				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			7.98000	102.60712	7.98000	102.58503				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	100.58519				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	100.58519				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.58519				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.58519				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.78334				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.78334				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.63245				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.63186				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.82373				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	100.82186				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	100.83496				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	100.82021				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	100.72725				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			8.11000	104.20908	8.11000	104.18619				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond					0.00000	101.24974				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.00000	104.77387	8.00000	104.75117				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond					0.00000	100.58507				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.58566				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.60278				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.57888				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.58330				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.62639				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.63111				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.63229				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.63110				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.65881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.82039				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	100.82039				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	100.83796				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	100.81249				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	100.83211				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	100.91746				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	100.56657				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			7.82000	105.58849	7.82000	105.56649				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	100.71953				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	101.68442				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A On 21/11/2021 Spot Bond			7.98000	103.55557	7.98000	103.53355				0.00	0	70,000,000
Total TH14A8 SPOT										0.00	0	70,000,000
Total For TH14A8										0.00	0	70,000,000
TH14B On 21/11/2021 Spot Bond					0.00000	100.60254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.02116				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.57778				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.63199				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.92579				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.61314				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.80800				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.79571				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.82893				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH14D3 On 21/11/2020 Spot Bond					0.00000	100.54055				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A1 On 21/11/2022 Spot Bond					0.00000	100.55248				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.57475				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A3 On 21/11/2020 Spot Bond					0.00000	100.79501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.37131				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A5 On 21/11/2020 Spot Bond					0.00000	100.53228				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.53830				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.56547				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.56075				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	101.29811				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.59321				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.17348				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.57905				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.76435				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.73502				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.70448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	101.40547				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	101.43140				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	101.82868				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	102.12523				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			7.75000	7.75000	7.75000	100.57513			213,308,213,100,000.00	27,523,640,400	151,561,820,200	
Total TL20 SPOT									13,308,213,100,000.00	27,523,640,400	151,561,820,200	
Total For TL20									13,308,213,100,000.00	27,523,640,400	151,561,820,200	
TL20/R: On 22/02/2020 Spot Bond			100.00000	65.43679	100.00000	65.31264			0.00	0	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	107.19000	10.00000	107.16200			0.00	0	0	
Total TL20/R207 SPOT									0.00	0	0	
Total For TL20/R207									0.00	0	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total TL21U SPOT									0.00	0	0	
Total For TL21U									0.00	0	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.19913			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	100.18040			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			8.65500	103.49727	8.65500	103.47345			0.00	0	4,200,000,000	
Total TL24 SPOT									0.00	0	4,200,000,000	
Total For TL24									0.00	0	4,200,000,000	
TL25 On 04/09/2024 Spot Bond			9.16500	104.25232	9.16500	104.22694			0.00	0	0	
Total TL25 SPOT									0.00	0	0	
Total For TL25									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL26 On 25/11/2024 Spot Bond					0.00000	101.49333			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	101.44752			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			9.56500	99.98951	9.56500	99.96399			0.00	0	1,200,000,000
Total TL28 SPOT									0.00	0	1,200,000,000
Total For TL28									0.00	0	1,200,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.22380			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	87,700,000,000
Total TL30 SPOT									0.00	0	87,700,000,000
Total For TL30									0.00	0	87,700,000,000
TL31 On 10/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	62,300,000,000
Total TL31 SPOT									0.00	0	62,300,000,000
Total For TL31									0.00	0	62,300,000,000
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	101.71982			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	101.81920			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.02000	105.40393	8.02000	105.38141		121,904,000,000.00	15,200,000	41,033,000,000	
Total TN20 SPOT								121,904,000,000.00	15,200,000	41,033,000,000	
Total For TN20								121,904,000,000.00	15,200,000	41,033,000,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	44.94037	100.00000	44.84144		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN21U On 13/05/2021 Spot Bond			100.00000	29.31205	100.00000	29.24752			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			8.91500	107.83078	8.91500	107.80522		69,775,922,000,000.00	7,826,800,000	20,269,400,000	
Total TN23 SPOT								9,775,922,000,000.00	7,826,800,000	20,269,400,000	
Total For TN23								9,775,922,000,000.00	7,826,800,000	20,269,400,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.26626	100.00000	14.23486			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			9.96500	100.85555	9.96500	100.82846		1,233,667,000,000.00	123,800,000	23,311,810,600	
Total TN25 SPOT								1,233,667,000,000.00	123,800,000	23,311,810,600	
Total For TN25								1,233,667,000,000.00	123,800,000	23,311,810,600	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.86429	100.00000	12.83552			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			10.14500	93.77321	10.14500	93.74799			0.00	0	700,000,000
Total TN27 SPOT									0.00	0	700,000,000
Total For TN27									0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.60703	100.00000	9.58588			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			10.93500	99.04644	10.93500	99.01764			0.00	0	11,880,000,000
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.23440	8.00000	120.20865			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.86500	93.28110	11.86500	93.25173			0.00	0	10,000,000,000
Total TN40 SPOT									0.00	0	10,000,000,000
Total For TN40									0.00	0	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.87701	10.75000	101.84787			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	107.19000	10.00000	107.16200			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/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
TPDA0: On 30/11/2020 Spot Bond			8.13000	102.21495	8.13000	102.19281			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			8.26000	101.92896	8.26000	101.90629			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			8.06000	8.06000	8.06000	102.21602			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	99.95009			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	99.94872			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	99.94299			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	99.94080			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	99.92660			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	99.92660			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.71165			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	100.72894			0.00	0	0
Total TRA3A3 SPOT									0.00	0	0
Total For TRA3A3									0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.56500	102.07654	8.56500	102.05328			0.00	0	0
Total TRA3A4 SPOT									0.00	0	0
Total For TRA3A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A On 14/11/2020 Spot Bond					0.00000	100.70774				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	100.72270				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.84120				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	100.82485				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	102.01573				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	102.16136				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	102.23022				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			8.86500	103.92903	8.86500	103.31701				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	102.48892				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	93.87925				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	97.50320				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	93.61788				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	96.91794				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	93.01839				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
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.12146				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	101.32787				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.41468				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.04897				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 05/07/2019 Spot Bond					0.00000	101.35663				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	101.20894				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	101.14641				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	101.02403				0.00	0	0
Total TWC300 SPOT										0.00	0	0
Total For TWC300										0.00	0	0
TWC30 On 31/07/2019 Spot Bond					0.00000	100.89864				0.00	0	0
Total TWC301 SPOT										0.00	0	0
Total For TWC301										0.00	0	0
TWC30 On 14/08/2019 Spot Bond					0.00000	100.58439				0.00	0	0
Total TWC302 SPOT										0.00	0	0
Total For TWC302										0.00	0	0
TWC30 On 28/08/2019 Spot Bond					0.00000	100.29093				0.00	0	0
Total TWC303 SPOT										0.00	0	0
Total For TWC303										0.00	0	0
TWC30 On 23/08/2019 Spot Bond					0.00000	100.39655				0.00	0	0
Total TWC304 SPOT										0.00	0	0
Total For TWC304										0.00	0	0
TWC30 On 04/09/2019 Spot Bond					0.00000	100.14495				0.00	0	0
Total TWC305 SPOT										0.00	0	0
Total For TWC305										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.30000	106.74274	8.30000	106.71916				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG26 On 09/03/2026 Spot Bond			10.36500	107.41773	10.36500	107.38824			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA11U SPOT									0.00	0	0
Total For VCJA11U									0.00	0	0
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA21U SPOT									0.00	0	0
Total For VCJA21U									0.00	0	0
VCJA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA31U SPOT									0.00	0	0
Total For VCJA31U									0.00	0	0
VCJA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA41U SPOT									0.00	0	0
Total For VCJA41U									0.00	0	0
VCJA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA51U SPOT									0.00	0	0
Total For VCJA51U									0.00	0	0
VCJA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA61U SPOT									0.00	0	0
Total For VCJA61U									0.00	0	0
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA71U SPOT									0.00	0	0
Total For VCJA71U									0.00	0	0
VCJA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA81U SPOT									0.00	0	0
Total For VCJA81U									0.00	0	0
VCJA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA91U SPOT									0.00	0	0
Total For VCJA91U									0.00	0	0
VCJB11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB11U SPOT									0.00	0	0
Total For VCJB11U									0.00	0	0
VCJB21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB21U SPOT									0.00	0	0
Total For VCJB21U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB9U SPOT									0.00	0	0
Total For VCPB9U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.04498			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	102.07747			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	101.60617			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	101.23618			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	101.15189			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	100.74861			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	100.40218			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR847L On 18/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR847U SPOT										0.00	0	0
Total For VR847U										0.00	0	0
VR848L On 25/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR848U SPOT										0.00	0	0
Total For VR848U										0.00	0	0
VR849L On 29/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR849U SPOT										0.00	0	0
Total For VR849U										0.00	0	0
VR850L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR850U SPOT										0.00	0	0
Total For VR850U										0.00	0	0
VR851L On 09/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR851U SPOT										0.00	0	0
Total For VR851U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.84265				0.00	0	7,500,000,000
Total WHL01 SPOT										0.00	0	7,500,000,000
Total For WHL01										0.00	0	7,500,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.77142				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	102.56737				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.00000	102.20498	7.00000	102.18587				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			7.36500	103.31415	7.36500	103.29385				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	27.94336	100.00000	27.88185				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			6.41000	98.12173	6.41000	98.10483				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.59e+017	642,815,411,600	351,486,589,919
Total for SPOT :										1.59e+017	642,815,411,600	351,486,589,919
Total Futures										1.59e+017	642,815,422,793	351,487,367,355
Total Options										0.00	0	114,402
Grand Total:										1.59e+017	642,815,422,793	351,487,481,757