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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/08/2019 Bond Future			10.78295	79.39075	10.74884	79.59280			0.00	0	350
ES33 On 07/11/2019 Bond Future			10.90043	77.15784	10.86363	77.37184			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.00722	78.61976	10.96794	78.84434			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			11.09258	81.00311	11.07871	81.09681			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.20873	78.33018	11.19308	78.43399			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.31049	79.81459	11.29327	79.92706			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 01/08/2019 Bond Future			136.54264	136.54264	136.60047	136.60047			0.00	0	1,622
I2025 On 07/11/2019 Bond Future			139.26302	139.26302	139.33601	139.33601			0.00	0	0
I2025 On 06/02/2020 Bond Future			140.45975	140.45975	140.54588	140.54588			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			103.33224	103.33224	103.32166	103.32166			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			104.29661	104.29661	104.29643	104.29643			0.00	0	0
I2029	On	06/02/2020			106.29695	106.29695	106.30557	106.30557			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			104.21684	104.21684	104.20576	104.20576			0.00	0	6,090
I2033	On	07/11/2019			105.12298	105.12298	105.12238	105.12238			0.00	0	0
I2033	On	06/02/2020			107.13916	107.13916	107.14742	107.14742			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			121.47303	121.47303	121.45955	121.45955			0.00	0	11,392
I2038	On	07/11/2019			123.89317	123.89317	123.89193	123.89193			0.00	0	0
I2038	On	06/02/2020			124.61075	124.61075	124.62001	124.62001			0.00	0	0
Total I2038 Future											0.00	0	11,392
Total For I2038											0.00	0	11,392
I2046	On	01/08/2019			114.85817	114.85817	114.84575	114.84575			0.00	0	12,638
I2046	On	07/11/2019			115.42717	115.42717	115.42590	115.42590			0.00	0	0
I2046	On	06/02/2020			117.64094	117.64094	117.64967	117.64967			0.00	0	0
Total I2046 Future											0.00	0	12,638
Total For I2046											0.00	0	12,638
I2050	On	01/08/2019			118.05081	118.05081	118.27982	118.27982			0.00	0	11,104
I2050	On	07/11/2019			120.40266	120.40266	120.64856	120.64856			0.00	0	0
I2050	On	06/02/2020			120.87543	120.87543	121.13610	121.13610			0.00	0	0
Total I2050 Future											0.00	0	11,104
Total For I2050											0.00	0	11,104
R186	On	01/08/2019			8.17391	113.99495	8.11864	114.32146		5.86	22,912,984.95	201	129,393
R186	On	07/11/2019			8.21428	116.23588	8.15404	116.58050		5.79	0.00	0	5,960
R186	On	06/02/2020			8.24026	113.13136	8.17527	113.49214		6.10	0.00	0	0
Total R186 Future											22,912,984.95	201	135,353
R186	On	01/08/2019	10.08	Call			10,876.91000	10.87691	10,550,400	6.92	0.00	0	0
R186	On	01/08/2019	10.08	Put			0.00000	0.00000	0,000	6.92	0.00	0	6,000
R186	On	01/08/2019	9.22	Call			6,284.48000	6.28448	5,958,580	6.92	0.00	0	0
R186	On	01/08/2019	9.22	Put			1.69000	0.00169	2,300	6.92	0.00	0	0
R186	On	01/08/2019	8.30	Put			385.34000	0.38534	479,130	6.12	0.00	0	0
R186	On	01/08/2019	9.05	Put			6.63000	0.00663	8,880	6.92	0.00	0	0
R186	On	01/08/2019	9.05	Call			5,349.67000	5.34967	5,025,410	6.92	0.00	0	6,000
R186	On	01/08/2019	8.55	Call			2,636.95000	2.63695	2,345,220	6.41	0.00	0	0
R186	On	01/08/2019	8.55	Put			120.72000	0.12072	155,500	6.41	0.00	0	0
R186	On	01/08/2019	8.38	Put			271.46000	0.27146	341,830	6.21	0.00	0	0
R186	On	01/08/2019	9.52	Put			0.10000	0.00010	0,140	6.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	9.54	Put			0.08000	0.00008	0,120	6.92	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			7,915.46000	7.91546	7,588,990	6.92	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			1,804.76000	1.80476	1,548,620	6.21	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			55.52000	0.05552	72,560	6.60	0.00	0	3,100
R186	On	01/08/2019	Bond Future	8.70	Call			3,429.77000	3.42977	3,120,300	6.60	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			1,452.17000	1.45217	1,219,450	6.12	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			7,969.31000	7.96931	7,642,840	6.92	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			0.09000	0.00009	0,130	6.92	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			8,023.12000	8.02312	7,696,650	6.92	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			352.98000	0.35298	403,590	6.43	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			4,846.56000	4.84656	4,551,660	6.45	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			346.16000	0.34616	395,880	6.45	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			3,779.78000	3.77978	3,508,720	6.19	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			539.66000	0.53966	613,220	6.19	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			1,387.31000	1.38731	1,542,080	5.78	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			4,751.50000	4.75150	4,458,370	6.42	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			359.94000	0.35994	411,430	6.42	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Call			1,726.81000	1.72681	1,542,860	5.76	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,463.76000	1.46376	1,624,430	5.76	0.00	0	7,500
R186	On	07/11/2019	Bond Future	8.95	Call			4,798.97000	4.79897	4,504,960	6.43	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,821.64000	1.82164	1,631,790	5.78	0.00	0	5,000
R186	On	06/02/2020	Bond Future	8.57	Put			1,302.42000	1.30242	1,424,330	6.38	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			3,394.44000	3.39444	3,158,050	6.36	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,334.50000	1.33450	1,458,890	6.36	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			3,432.61000	3.43261	3,194,980	6.37	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,318.37000	1.31837	1,441,520	6.37	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			3,470.93000	3.47093	3,232,060	6.38	0.00	0	0
Total R186 Option												0.00	0	38,600
Total For R186												22,912,984.95	201	173,953
R197	On	01/08/2019	Bond Future			302.85918	302.85918	302.83116	302.83116			0.00	0	2,507
R197	On	07/11/2019	Bond Future			308.89317	308.89317	308.89550	308.89550			0.00	0	0
R197	On	06/02/2020	Bond Future			307.15494	307.15494	307.18301	307.18301			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			233.40725	233.40725	233.38243	233.38243			0.00	0	9,515
R202	On	07/11/2019	Bond Future			238.05743	238.05743	238.05587	238.05587			0.00	0	0
R202	On	06/02/2020	Bond Future			238.55314	238.55314	238.57155	238.57155			0.00	0	0
Total R202 Future												0.00	0	9,515
Total For R202												0.00	0	9,515

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	01/08/2019	Bond Future			7.30899	104.70369	7.24246	104.91141		2.33	104,703,690.00	1,000	57,435
R2023	On	07/11/2019	Bond Future			7.30486	102.83026	7.22857	103.05254		2.53	0.00	0	0
R2023	On	06/02/2020	Bond Future			7.27657	104.77836	7.18992	105.01363		2.63	0.00	0	0
Total R2023 Future												104,703,690.00	1,000	57,435
R2023	On	01/08/2019	Bond Future	8.93	Put			0.00000	0.00000	0,000	3.95	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			5,140.97000	5.14097	4,933,250	3.95	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			0.00000	0.00000	0,000	3.95	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			5,170.30000	5.17030	4,962,580	3.95	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			0.00000	0.00000	0,000	3.95	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			5,111.64000	5.11164	4,903,920	3.95	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			2,314.75000	2.31475	2,124,870	3.37	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			151.20000	0.15120	183,600	3.37	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			2,340.80000	2.34080	2,150,390	3.38	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			148.85000	0.14885	180,720	3.38	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,366.75000	2.36675	2,175,820	3.39	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			146.40000	0.14640	177,750	3.39	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			521.88000	0.52188	603,480	2.84	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,427.57000	1.42757	1,275,770	2.82	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			534.94000	0.53494	618,410	2.82	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,447.73000	1.44773	1,294,990	2.83	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			528.21000	0.52821	610,740	2.83	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,468.29000	1.46829	1,314,620	2.84	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												104,703,690.00	1,000	57,435
R2030	On	01/08/2019	Bond Future			8.90594	94.03577	8.86118	94.32507		8.62	0.00	0	74,441
R2030	On	07/11/2019	Bond Future			8.96256	95.88430	8.91447	96.18909		8.58	0.00	0	200
R2030	On	06/02/2020	Bond Future			9.00861	93.69164	8.95738	94.01033		9.01	0.00	0	0
Total R2030 Future												0.00	0	74,641
R2030	On	01/08/2019	Bond Future	9.90	Put			7.00000	0.00700	8,400	10.03	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Put			1,246.74000	1.24674	1,412,500	8.36	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			653.74000	0.65374	530,200	8.36	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			1,665.59000	1.66559	1,863,940	8.22	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			416.54000	0.41654	325,590	8.22	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			303.53000	0.30353	358,970	8.81	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			2,149.73000	2.14973	1,915,870	8.81	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	8.35	Put			3,448.09000	3.44809	3,717,900	7.87	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			58.92000	0.05892	39,430	7.87	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.24	Call			2,614.53000	2.61453	2,364,130	8.92	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.24	Put			202.87000	0.20287	241,770	8.92	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			177.06000	0.17706	211,430	8.97	0.00	0	0

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R2030 On 01/08/2019 Bond Future	9.27	Call			2,776.19000	2.77619	2,521,260	8.97	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.68	Call			5,134.36000	5.13436	4,849,910	9.69	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.68	Put			23.62000	0.02362	28,470	9.69	0.00	0	4,800
R2030 On 01/08/2019 Bond Future	9.08	Call			1,811.08000	1.81108	1,593,050	8.72	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.08	Put			407.90000	0.40790	479,170	8.72	0.00	0	6,570
R2030 On 01/08/2019 Bond Future	9.22	Put			222.40000	0.22240	264,610	8.89	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.92	Call			6,544.60000	6.54460	6,256,540	10.06	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.92	Put			6.24000	0.00624	7,480	10.06	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.90	Call			6,427.56000	6.42756	6,139,660	10.03	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.22	Call			2,508.80000	2.50880	2,261,710	8.89	0.00	0	5,400
R2030 On 01/08/2019 Bond Future	9.69	Call			5,193.25000	5.19325	4,908,560	9.71	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.69	Put			22.41000	0.02241	27,020	9.71	0.00	0	5,400
R2030 On 01/08/2019 Bond Future	9.91	Call			6,486.10000	6.48610	6,198,120	10.05	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.91	Put			6.61000	0.00661	7,930	10.05	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.60	Put			3,062.18000	3.06218	3,259,820	8.15	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.12	Put			1,392.64000	1.39264	1,506,650	8.71	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.48	Put			763.26000	0.76326	832,620	9.19	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.49	Call			4,313.90000	4.31390	4,077,450	9.20	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.49	Put			750.49000	0.75049	818,830	9.20	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.70	Call			5,349.09000	5.34909	5,094,260	9.56	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.70	Put			530.13000	0.53013	580,090	9.56	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.12	Call			2,686.17000	2.68617	2,495,390	8.71	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.60	Call			1,036.53000	1.03653	929,380	8.15	0.00	0	5,500
R2030 On 07/11/2019 Bond Future	9.10	Put			1,439.41000	1.43941	1,556,350	8.68	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.10	Call			2,608.11000	2.60811	2,420,260	8.68	0.00	0	5,500
R2030 On 07/11/2019 Bond Future	8.57	Put			3,188.29000	3.18829	3,390,870	8.11	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.57	Call			966.41000	0.96641	864,200	8.11	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.47	Call			4,218.85000	4.21885	3,984,440	9.17	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.47	Put			776.24000	0.77624	846,620	9.17	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.76	Call			5,653.45000	5.65345	5,394,240	9.66	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.76	Put			480.02000	0.48002	525,600	9.66	0.00	0	5,500
R2030 On 07/11/2019 Bond Future	9.48	Call			4,266.29000	4.26629	4,030,860	9.19	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.16	Call			3,324.67000	3.32467	3,134,100	9.17	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.16	Put			2,072.49000	2.07249	2,200,610	9.17	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.14	Call			3,250.67000	3.25067	3,062,370	9.15	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.14	Put			2,121.11000	2.12111	2,251,500	9.15	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.15	Call			3,287.58000	3.28758	3,098,140	9.16	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.15	Put			2,096.68000	2.09668	2,225,930	9.16	0.00	0	0
Total R2030 Option									0.00	0	48,120
Total For R2030									0.00	0	122,761

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			9.24702	95.51966	9.20737	95.79743		9.70	0.00	0	44,151
R2032	On	07/11/2019	Bond Future			9.31288	93.23684	9.27033	93.52980		10.03	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.36708	95.00346	9.32188	95.30987		10.02	0.00	0	0
Total R2032 Future												0.00	0	44,151
R2032	On	01/08/2019	Bond Future	10.11	Put			26.15000	0.02615	29,900	11.22	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			5,948.85000	5.94885	5,675,240	11.19	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			28.88000	0.02888	33,040	11.19	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			6,011.48000	6.01148	5,737,660	11.21	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			27.49000	0.02749	31,440	11.21	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			6,074.09000	6.07409	5,800,070	11.22	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			4,164.23000	4.16423	3,951,100	10.74	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			1,131.97000	1.13197	1,211,800	10.74	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			4,067.32000	4.06732	3,856,320	10.70	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			1,166.98000	1.16698	1,248,940	10.70	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			4,115.68000	4.11568	3,903,610	10.72	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			1,149.35000	1.14935	1,230,240	10.72	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,692.78000	2.69278	2,829,530	9.91	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			3,191.47000	3.19147	3,020,680	9.92	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,662.78000	2.66278	2,798,400	9.92	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			3,116.80000	3.11680	2,948,270	9.90	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,723.06000	2.72306	2,860,940	9.90	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			3,154.03000	3.15403	2,984,370	9.91	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	44,151
R2035	On	01/08/2019	Bond Future			9.52293	98.61719	9.48838	98.88467		10.50	0.00	0	66,587
R2035	On	07/11/2019	Bond Future			9.59454	96.05334	9.55746	96.33599		10.91	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.65700	97.87312	9.61758	98.16931		10.93	0.00	0	0
Total R2035 Future												0.00	0	66,587
R2035	On	01/08/2019	Bond Future	10.23	Put			69.23000	0.06923	76,950	11.93	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,643.44000	5.64344	5,383,320	11.95	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			66.24000	0.06624	73,600	11.95	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,507.47000	5.50747	5,248,070	11.91	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			72.32000	0.07232	80,400	11.91	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,575.45000	5.57545	5,315,690	11.93	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			964.65000	0.96465	1,022,800	12.20	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.88	Call			3,982.12000	3.98212	3,788,980	11.51	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			1,564.46000	1.56446	1,653,970	11.51	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			4,032.71000	4.03271	3,838,460	11.53	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			1,541.55000	1.54155	1,629,950	11.53	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,931.75000	3.93175	3,739,740	11.49	0.00	0	0

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	07/11/2019	Bond Future	8.92	Put			5,673.96000	5.67396	5,896,130	9.89	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			615.24000	0.61524	554,760	9.89	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			2,648.40000	2.64840	2,784,100	10.94	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			2,361.60000	2.36160	2,214,650	10.94	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			5,762.84000	5.76284	5,538,340	12.20	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			1,587.67000	1.58767	1,678,310	11.49	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			3,376.48000	3.37648	3,517,360	10.75	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			3,207.66000	3.20766	3,051,240	10.76	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			3,340.19000	3.34019	3,479,960	10.76	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,247.11000	3.24711	3,089,590	10.77	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			3,304.22000	3.30422	3,442,890	10.77	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			3,168.44000	3.16844	3,013,130	10.75	0.00	0	0
Total R2035 Option												0.00	0	10,500
Total For R2035												0.00	0	77,087
R2037	On	01/08/2019	Bond Future			9.63926	90.59555	9.60477	90.86395		11.63	0.00	0	50,342
R2037	On	07/11/2019	Bond Future			9.70673	92.37653	9.66986	92.65958		11.55	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.76486	89.86680	9.72578	90.16308		12.13	0.00	0	0
Total R2037 Future												0.00	0	50,342
R2037	On	01/08/2019	Bond Future	10.30	Call			5,266.05000	5.26605	5,006,900	12.78	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			80.34000	0.08034	89,590	12.78	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,333.83000	5.33383	5,074,250	12.80	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			76.86000	0.07686	85,680	12.80	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			5,198.34000	5.19834	4,939,630	12.75	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			83.97000	0.08397	93,660	12.75	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			1,649.94000	1.64994	1,744,020	11.84	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,816.33000	3.81633	3,626,190	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			1,624.64000	1.62464	1,717,550	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,865.26000	3.86526	3,673,950	11.87	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			1,599.47000	1.59947	1,691,210	11.87	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,767.44000	3.76744	3,578,470	11.84	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			3,119.17000	3.11917	2,967,020	12.02	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,621.21000	3.62121	3,765,340	12.02	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			3,157.99000	3.15799	3,004,750	12.03	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,583.44000	3.58344	3,726,480	12.03	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3,196.77000	3.19677	3,042,440	12.04	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,545.73000	3.54573	3,687,680	12.04	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	50,342
R2040	On	01/08/2019	Bond Future			9.72921	93.71902	9.71495	93.83835		12.10	6,466,612.38	69	34,994
R2040	On	07/11/2019	Bond Future			9.79663	95.56134	9.78071	95.69284		12.02	0.00	0	0

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	06/02/2020	Bond Future			9.85490	92.86146	9.83751	93.00340		12.66	0.00	0	0
Total R2040 Future												6,466,612.38	69	34,994
R2040	On	01/08/2019	Bond Future	10.37	Call			5,354.38000	5.35438	5,235,350	13.46	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			113.55000	0.11355	113,850	13.46	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,426.00000	5.42600	5,306,880	13.49	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			108.84000	0.10884	109,050	13.49	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,282.79000	5.28279	5,163,860	13.44	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			118.41000	0.11841	118,810	13.44	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			1,787.29000	1.78729	1,825,650	12.08	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			3,944.69000	3.94469	3,851,010	12.10	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			1,759.42000	1.75942	1,797,240	12.10	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			3,841.33000	3.84133	3,748,740	12.07	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,815.54000	1.81554	1,854,450	12.07	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			2,577.36000	2.57736	2,630,250	11.72	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Call			2,736.66000	2.73666	2,658,050	11.72	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			5,039.49000	5.03949	5,129,500	10.59	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			926.38000	0.92638	884,890	10.59	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Call			3,892.88000	3.89288	3,799,740	12.08	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			3,259.75000	3.25975	3,182,460	12.35	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,896.60000	3.89660	3,961,250	12.35	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			3,177.12000	3.17712	3,100,920	12.32	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,979.41000	3.97941	4,045,150	12.32	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			3,218.74000	3.21874	3,142,000	12.34	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,938.25000	3.93825	4,003,450	12.34	0.00	0	0
Total R2040 Option												0.00	0	2,520
Total For R2040												6,466,612.38	69	37,514
R2044	On	01/08/2019	Bond Future			9.78354	90.59434	9.76419	90.75902		12.74	0.00	0	40,532
R2044	On	07/11/2019	Bond Future			9.84908	92.37531	9.82800	92.55256		12.67	0.00	0	0
R2044	On	06/02/2020	Bond Future			9.90577	89.74035	9.88312	89.92872		13.36	0.00	0	0
Total R2044 Future												0.00	0	40,532
R2044	On	01/08/2019	Bond Future	9.86	Put			993.47000	0.99347	1,038,970	12.95	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			1,804.02000	1.80402	1,684,840	12.95	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,230.08000	6.23008	6,067,040	14.58	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Put			1,449.69000	1.44969	1,514,750	12.72	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			1,243.11000	1.24311	1,143,490	12.72	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.27	Call			4,367.93000	4.36793	4,211,340	13.92	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			143.04000	0.14304	147,450	14.21	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			3,774.80000	3.77480	3,907,180	11.92	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			217.35000	0.21735	185,050	11.92	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.40	Put			131.83000	0.13183	135,740	14.26	0.00	0	0

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	10.38	Call			5,148.00000	5.14800	4,987,730	14.21	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			222.33000	0.22233	230,420	13.92	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.53	Put			76.39000	0.07639	78,030	14.58	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			3,545.76000	3.54576	3,673,620	11.99	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			260.25000	0.26025	223,430	11.99	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.39	Call			5,219.70000	5.21970	5,059,170	14.23	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			137.33000	0.13733	141,480	14.23	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,291.48000	5.29148	5,130,710	14.26	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			1,917.86000	1.91786	1,975,070	12.77	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			3,888.79000	3.88879	3,768,000	12.78	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			1,888.42000	1.88842	1,944,880	12.78	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			3,785.56000	3.78556	3,666,290	12.75	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Put			6,261.80000	6.26180	6,399,950	10.94	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			610.11000	0.61011	571,010	10.94	0.00	0	328
R2044	On	07/11/2019	Bond Future	9.74	Put			3,088.06000	3.08806	3,172,460	12.25	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			1,947.69000	1.94769	2,005,670	12.75	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			2,341.79000	2.34179	2,248,940	12.25	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.06	Call			3,837.04000	3.83704	3,717,000	12.77	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Call			6,474.19000	6.47419	6,326,620	13.69	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			946.64000	0.94664	976,320	13.69	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Put			1,408.55000	1.40855	1,444,050	14.80	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			3,195.93000	3.19593	3,098,290	13.05	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,146.63000	4.14663	4,237,360	13.05	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			3,237.14000	3.23714	3,138,780	13.06	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,103.12000	4.10312	4,193,130	13.06	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			979.48000	0.97948	933,690	11.76	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,278.92000	4.27892	4,371,820	13.00	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			3,073.28000	3.07328	2,977,810	13.00	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Call			3,155.25000	3.15525	3,058,330	13.03	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			4,190.80000	4.19080	4,282,250	13.03	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Call			8,390.34000	8.39034	8,237,470	14.80	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			8,013.47000	8.01347	8,156,050	11.76	0.00	0	0
Total R2044 Option												0.00	0	2,952
Total For R2044												0.00	0	43,484
R2048	On	01/08/2019	Bond Future			9.74120	94.26511	9.72683	94.39167		12.54	29,693,509.65	315	102,489
R2048	On	07/11/2019	Bond Future			9.80698	91.67912	9.79106	91.81762		13.10	0.00	0	2,048
R2048	On	06/02/2020	Bond Future			9.86447	93.41606	9.84716	93.56500		13.18	0.00	0	0
Total R2048 Future												29,693,509.65	315	104,537
R2048	On	01/08/2019	Bond Future	10.34	Call			5,279.15000	5.27915	5,153,530	13.88	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			140.95000	0.14095	141,890	13.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/08/2019	Bond Future	10.35	Call			5,352.95000	5.35295	5,227,200	13.90	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			135.22000	0.13522	136,030	13.90	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,426.84000	5.42684	5,300,970	13.93	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			129.70000	0.12970	130,390	13.93	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			3,913.94000	3.91394	3,817,470	13.13	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			1,957.28000	1.95728	1,999,310	13.13	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			3,967.17000	3.96717	3,870,100	13.15	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			1,926.74000	1.92674	1,968,170	13.15	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			3,860.78000	3.86078	3,764,910	13.12	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			1,988.04000	1.98804	2,030,670	13.12	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			4,309.57000	4.30957	4,380,200	12.80	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			3,116.58000	3.11658	3,039,440	12.77	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,400.35000	4.40035	4,472,150	12.77	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			3,159.22000	3.15922	3,081,500	12.78	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,354.75000	4.35475	4,425,970	12.78	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			3,202.14000	3.20214	3,123,830	12.80	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												29,693,509.65	315	104,537
R207	On	01/08/2019	Bond Future			6.03995	100.91961	6.03477	100.92187		0.14	0.00	0	4,891
R207	On	07/11/2019	Bond Future			3.99867	102.90350	3.92791	102.91618		0.05	0.00	0	0
Total R207 Future												0.00	0	4,891
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			561.89000	0.56189	559,630	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			566.21000	0.56621	563,950	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			570.52000	0.57052	568,260	0.25	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			332.26000	0.33226	344,940	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			335.87000	0.33587	348,550	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			334.06000	0.33406	346,740	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			6.25946	103.10761	6.26908	103.09266		0.69	0.00	0	10,796
R208	On	07/11/2019	Bond Future			6.02631	101.73042	6.02995	101.72562		0.69	0.00	0	0
R208	On	06/02/2020	Bond Future			5.64652	103.65781	5.64309	103.66156		0.63	0.00	0	0
Total R208 Future												0.00	0	10,796
R208	On	01/08/2019	Bond Future	8.17	Put			0.00000	0.00000	0,000	1.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/08/2019	Bond Future	8.15	Call			2,867.85000	2.86785	2,882,800	1.25	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			0.00000	0.00000	0,000	1.25	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,882.80000	2.88280	2,897,750	1.25	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.00000	0.00000	0,000	1.25	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,897.75000	2.89775	2,912,700	1.25	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			1,089.72000	1.08972	1,093,650	1.28	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			30.14000	0.03014	29,270	1.28	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			1,064.87000	1.06487	1,068,780	1.27	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			31.26000	0.03126	30,370	1.27	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			1,077.29000	1.07729	1,081,220	1.28	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			30.69000	0.03069	29,820	1.28	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			596.10000	0.59610	592,690	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			65.11000	0.06511	65,450	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			605.75000	0.60575	602,330	0.77	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			63.90000	0.06390	64,230	0.77	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			586.47000	0.58647	583,070	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			66.35000	0.06635	66,700	0.76	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	10,796
R209	On	01/08/2019	Bond Future			9.50582	75.21642	9.47123	75.44540		11.85	0.00	0	89,403
R209	On	07/11/2019	Bond Future			9.56808	73.54310	9.53122	73.78416		12.38	0.00	0	0
R209	On	06/02/2020	Bond Future			9.61988	74.93656	9.58096	75.18846		12.51	0.00	0	0
Total R209 Future												0.00	0	89,403
R209	On	01/08/2019	Bond Future	10.16	Call			4,445.37000	4.44537	4,224,870	13.28	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			75.33000	0.07533	83,810	13.28	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,502.79000	4.50279	4,281,910	13.30	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			72.14000	0.07214	80,240	13.30	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			4,388.01000	4.38801	4,167,900	13.25	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			19.00000	0.01900	20,910	13.91	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Put			78.65000	0.07865	87,520	13.25	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			1,695.48000	1.69548	1,837,730	11.54	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			546.55000	0.54655	459,820	11.54	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			326.38000	0.32638	363,430	12.40	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,461.34000	2.46134	2,269,410	12.40	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.46	Call			6,173.58000	6.17358	5,946,510	13.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,239.52000	3.23952	3,078,760	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			1,444.52000	1.44452	1,524,820	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,281.89000	3.28189	3,120,150	12.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			1,423.70000	1.42370	1,503,020	12.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,197.35000	3.19735	3,037,580	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
R209	On	07/11/2019	Bond Future	9.80	Put			1,465.62000	1.46562	1,546,910	12.87	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,623.94000	2.62394	2,495,080	12.20	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,086.46000	3.08646	3,209,500	12.20	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,656.88000	2.65688	2,527,080	12.22	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,053.97000	3.05397	3,176,070	12.22	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,591.20000	2.59120	2,463,270	12.19	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,119.24000	3.11924	3,243,210	12.19	0.00	0	0
Total R209 Option												0.00	0	22,680
Total For R209												0.00	0	112,083
R210	On	01/08/2019	Bond Future			191.23891	191.23891	191.21961	191.21961			0.00	0	2,142
R210	On	07/11/2019	Bond Future			192.44245	192.44245	192.44217	192.44217			0.00	0	0
R210	On	06/02/2020	Bond Future			196.13337	196.13337	196.14943	196.14943			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			160.22352	160.22352	160.20968	160.20968			0.00	0	6,690
R212	On	07/11/2019	Bond Future			163.41570	163.41570	163.41802	163.41802			0.00	0	0
R212	On	06/02/2020	Bond Future			164.30368	164.30368	164.31984	164.31984			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			9.08494	88.27727	9.04016	88.56253		9.22	1,235,881.78	14	17,384
R213	On	07/11/2019	Bond Future			9.14760	86.46141	9.09972	86.76115		9.60	0.00	0	3,080
R213	On	06/02/2020	Bond Future			9.20086	88.09947	9.15008	88.41221		9.70	0.00	0	0
Total R213 Future												1,235,881.78	14	20,464
R213	On	01/08/2019	Bond Future	9.99	Put			16.03000	0.01603	19,010	10.87	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			5,860.77000	5.86077	5,578,330	10.89	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			15.22000	0.01522	18,040	10.89	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			5,746.19000	5.74619	5,464,070	10.86	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			16.88000	0.01688	20,020	10.86	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			5,803.49000	5.80349	5,521,210	10.87	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,875.79000	3.87579	3,652,330	10.04	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			871.67000	0.87167	947,950	10.04	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,921.38000	3.92138	3,696,830	10.06	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			857.47000	0.85747	932,660	10.06	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,830.37000	3.83037	3,607,980	10.02	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			886.11000	0.88611	963,460	10.02	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			2,324.83000	2.32483	2,460,780	9.71	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			3,035.06000	3.03506	2,857,130	9.72	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			2,298.95000	2.29895	2,433,760	9.72	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			3,070.69000	3.07069	2,891,630	9.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/02/2020	Bond Future	9.28	Put			2,273.58000	2.27358	2,407,260	9.74	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			2,999.88000	2.99988	2,823,090	9.71	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												1,235,881.78	14	20,464
R214	On	01/08/2019	Bond Future			9.74132	73.80273	9.72190	73.93595		12.93	0.00	0	10,625
R214	On	07/11/2019	Bond Future			9.80756	71.95596	9.78644	72.09919		13.51	0.00	0	0
R214	On	06/02/2020	Bond Future			9.86546	73.31920	9.84280	73.47130		13.60	0.00	0	0
Total R214 Future												0.00	0	10,625
R214	On	01/08/2019	Bond Future	10.33	Call			4,116.85000	4.11685	3,987,480	14.27	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			126.60000	0.12660	130,450	14.27	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,174.55000	4.17455	4,044,960	14.30	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			121.70000	0.12170	125,330	14.30	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,059.29000	4.05929	3,930,140	14.25	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			131.73000	0.13173	135,800	14.25	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,112.11000	3.11211	3,015,630	13.53	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			1,618.93000	1.61893	1,665,680	13.53	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,153.55000	3.15355	3,056,470	13.54	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			1,594.75000	1.59475	1,640,900	13.54	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,070.89000	3.07089	2,975,020	13.51	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			1,643.42000	1.64342	1,690,780	13.51	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			2,622.87000	2.62287	2,544,190	13.21	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,456.22000	3.45622	3,529,640	13.21	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			2,656.92000	2.65692	2,577,670	13.23	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,421.83000	3.42183	3,494,680	13.23	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			2,589.26000	2.58926	2,511,150	13.19	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,491.15000	3.49115	3,565,140	13.19	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	10,625
Total for Bond												165,012,678.76	1,599	943,224
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0

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/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/08/2019 GOVI			676.13800	676.13800	677.72300	677.72300			0.00	0	437
GOVI On 07/11/2019 GOVI			689.42900	689.42900	691.11300	691.11300			0.00	0	0
GOVI On 06/02/2020 GOVI			702.48600	702.48600	704.26000	704.26000			0.00	0	0
Total GOVI Future									0.00	0	437
GOVI On 01/08/2019 GOVI	638.68	Call			390,430.00000	39.04300	374,580,000		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			390,330.00000	39.03300	374,480,000		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			390,530.00000	39.05300	374,680,000		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			182,030.00000	18.20300	165,190,000		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			181,930.00000	18.19300	165,090,000		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			182,130.00000	18.21300	165,290,000		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			11,200.00000	1.12000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			0.00000	0.00000	6,540,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			11,100.00000	1.11000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			0.00000	0.00000	6,640,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			11,300.00000	1.13000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			0.00000	0.00000	6,440,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	437
Total for GOVI									0.00	0	437
AL37 On 01/08/2019 Index Future			654.04400	654.04400	655.41100	655.41100			0.00	0	0
AL37 On 07/11/2019 Index Future			666.90100	666.90100	668.36000	668.36000			0.00	0	0
AL37 On 06/02/2020 Index Future			679.53100	679.53100	681.07500	681.07500			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			761.74000	761.74000	763.99800	763.99800			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 07/11/2019 Index Future			776.71400	776.71400	779.09400	779.09400			0.00	0	0
AL7T On 06/02/2020 Index Future			791.42400	791.42400	793.91500	793.91500			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			682.93700	682.93700	684.49500	684.49500			0.00	0	990
ALBI On 07/11/2019 Index Future			696.36300	696.36300	698.02000	698.02000			0.00	0	0
ALBI On 06/02/2020 Index Future			709.55100	709.55100	711.29800	711.29800			0.00	0	0
Total ALBI Future									0.00	0	990
Total For ALBI									0.00	0	990
IGOV On 01/08/2019 Index Future			261.73600	261.73600	261.78500	261.78500			0.00	0	815
IGOV On 07/11/2019 Index Future			266.95100	266.95100	267.02700	267.02700			0.00	0	218
IGOV On 06/02/2020 Index Future			272.07000	272.07000	272.17000	272.17000			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	2,023
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			95.38000	95.38000	95.35000	95.35000			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 :									165,012,678.76	1,599	945,735
AA06 On 15/04/2021 Spot Bond				99.19738		101.31964			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			8.20500	104.16389	8.14000	104.24845			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	107.37600	10.00000	107.34800			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB01/R186										0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	101.29605	10.84000	101.26716				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	103.75839	11.37000	103.72721				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	103.94211	11.81000	103.90971				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	34.00482	100.00000	33.92997				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	31.61274	100.00000	31.54200				0.00	0	0
Total AB026U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900				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			4.76000	278.82138	4.76000	278.72888				0.00	0	30,000,000
Total ABCPI3 SPOT										0.00	0	30,000,000
Total For ABCPI3										0.00	0	30,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				101.01251		100.99058				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				100.52617		100.50155				0.00	0	0
Total ABFN09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				101.59522		101.57370				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				101.74865		101.72690				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				102.66343		102.64088				0.00	0	100,000,000
Total ABFN14 SPOT										0.00	0	100,000,000
Total For ABFN14										0.00	0	100,000,000
ABFN1: On 11/11/2020 Spot Bond				101.93824		101.91636				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				102.46395		102.44119				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				102.10209		102.07923				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				101.21524		101.19344				0.00	0	125,000,000
Total ABFN20 SPOT										0.00	0	125,000,000
Total For ABFN20										0.00	0	125,000,000
ABFN2: On 30/05/2022 Spot Bond				102.13887		102.11633				0.00	0	62,500,000
Total ABFN21 SPOT										0.00	0	62,500,000
Total For ABFN21										0.00	0	62,500,000
ABFN2: On 30/05/2024 Spot Bond				102.90424		102.88166				0.00	0	500,000,000
Total ABFN22 SPOT										0.00	0	500,000,000
Total For ABFN22										0.00	0	500,000,000
ABFN2: On 25/05/2027 Spot Bond				103.37403		103.35188				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				102.01130		101.98971				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				101.91657		101.89301				0.00	0	0
Total ABFN25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond				103.99328		103.97126				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2 On 29/08/2021 Spot Bond				100.85312		100.83078				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				100.87816		100.85514				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				101.37024		101.34731				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				101.22384		101.20026				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				101.17349		101.15123				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				101.39034		101.36755				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				101.53780		101.51502				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				101.45570		101.43339				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				101.39141		101.36850				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				101.60983		101.58684				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				101.44577		101.42192				0.00	0	0
Total ABFN37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond				101.67496		101.65251				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				102.16939		102.14584				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				99.01119		98.97883				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				100.80578		100.77960				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				100.25041		100.22300				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				101.16584		101.14107				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			5.76000	147.63898	5.76000	147.58607				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	59.10708	100.00000	58.96428				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			6.36000	130.82681	6.36000	130.77784				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	22.71536	100.00000	22.66048				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			8.07000	125.21172	8.06000	125.20836				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.25079	100.00000	11.22374				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				91.99271		91.94442				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.07000	201.42511	4.07000	201.36202				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			3.94000	130.56194	3.93000	130.58838				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			4.18000	175.39375	4.18000	175.33827				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			3.94000	216.84035	3.94000	216.77315				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.92000	99.07444	8.85500	99.24601				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			9.56500	105.30029	9.51000	105.57190				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			7.58000	100.42688	7.51500	100.50991				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			10.11000	102.40213	10.05500	102.66230				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			7.60500	105.17738	7.54000	105.26375				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			7.75500	102.51805	7.69000	102.55072				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.33591	9.20000	101.31115				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.28500	104.82200	8.22000	104.96535				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.41500	103.75300	7.35000	103.81630				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			7.99500	106.55345	7.93000	106.72499				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			8.85000	108.91497	8.79500	109.16512				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			9.00000	111.02180	8.94500	111.33379				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.28000	108.14419	8.21500	108.35650				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			7.82500	101.07223	7.76000	101.10732				0.00	0	50,000,000
Total ABS6 SPOT										0.00	0	50,000,000
Total For ABS6										0.00	0	50,000,000
ABS7 On 11/09/2026 Spot Bond			8.79000	102.80427	8.73500	103.06954				0.00	0	3,560,000,000
Total ABS7 SPOT										0.00	0	3,560,000,000
Total For ABS7										0.00	0	3,560,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.63203	100.00000	11.60642				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.61000	291.62099	3.61000	291.53320				0.00	0	280,000,000
Total ABS12 SPOT										0.00	0	280,000,000
Total For ABS12										0.00	0	280,000,000
ABS14 On 31/01/2022 Spot Bond			3.01000	159.43283	3.01000	159.38725				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900				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				100.39983		100.37319				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond				100.39181		100.36572				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10A On 20/12/2019 Spot Bond			7.90500	101.34008	7.84000	101.34797				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				237.09188		237.09188				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				237.09858		237.09858				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				100.38201		100.35659				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14A On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14E On 20/12/2021 Spot Bond				100.38324		100.35774				0.00	0	0
Total ACL145 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL145										0.00	0	0
ACL18 ⁸ On 20/09/2022 Spot Bond				100.38000		100.35472				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 ⁷ On 20/09/2020 Spot Bond				100.86478		100.84021				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 ⁸ On 20/09/2020 Spot Bond				100.38995		100.36399				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 ³ On 20/09/2022 Spot Bond				100.39125		100.36521				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 ⁴ On 20/09/2022 Spot Bond				100.39125		100.36521				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL20 ¹ On 20/12/2022 Spot Bond				100.39810		100.37161				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20 ² On 20/12/2022 Spot Bond				100.39810		100.37161				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20 ³ On 30/01/2023 Spot Bond				161.02970		161.02970				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL20 ⁴ On 14/02/2023 Spot Bond				164.00742		164.00742				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL21 ⁴ On 20/09/2020 Spot Bond				97.18134		97.14982				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21 ⁷ On 20/12/2023 Spot Bond				100.37841		100.35324				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL21 ⁸ On 11/05/2020 Spot Bond				101.36906		101.34393				0.00	0	0
Total ACL218 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.78865		101.76342				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				100.37678		100.35172				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				100.37075		100.34609				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				101.13306		101.11011				0.00	1,000,000,000	1,000,000,000
Total AECI01 SPOT										0.00	1,000,000,000	1,000,000,000
Total For AECI01										0.00	1,000,000,000	1,000,000,000
AECI02 On 11/09/2023 Spot Bond				101.81777		101.79464				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				101.08979		101.06637				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				101.09587		101.07232				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond				100.98795		100.96194				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				99.85187		99.82708				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond				101.52753		101.49786				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				101.22775		101.19614				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AHF2A On 18/07/2021 Spot Bond				101.89305		101.86944				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond				101.58247		101.55891				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond				101.77678		101.75072				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond				101.86115		101.83797				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3AI On 18/04/2022 Spot Bond				101.85051		101.82746				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond				101.96762		101.94304				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				102.08471		102.05860				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				102.46772		102.43659				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				102.58470		102.55203				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				101.66708		101.64456				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond				101.11297		101.08903				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			9.52000	104.77419	9.45500	104.96715				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				101.14949		101.12473				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond				101.19816		101.17230				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				101.53813		101.50459				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
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			8.91000	110.88151	8.85500	111.03994				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			8.61000	103.42945	8.54500	103.66580				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.62500	97.00573	10.58000	97.25763				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			4.18000	179.91362	4.18000	179.85672				0.00	0	0
Total AIRL01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.44405		100.42085				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond				101.90386		101.87826				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				101.05660		101.03211				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				101.68402		101.65937				0.00	0	30,000,000
Total APF06 SPOT										0.00	0	30,000,000
Total For APF06										0.00	0	30,000,000
APF07 On 25/06/2023 Spot Bond				100.25213		100.22697				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond				101.78989		101.76545				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond				101.83518		101.81010				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.19000	234.63467	4.19000	234.56041				0.00	0	104,600,000
Total ASN022 SPOT										0.00	0	104,600,000
Total For ASN022										0.00	0	104,600,000
ASN03L On 10/11/2019 Spot Bond				101.40578		101.38095				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.20500	210.55498	4.20500	210.48827				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04L On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05L On 22/04/2020 Spot Bond				101.88388		101.85857				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05L On 28/04/2020 Spot Bond				101.72223		101.69674				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06L On 30/04/2020 Spot Bond				101.66968		101.64456				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06L On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06L On 07/02/2020 Spot Bond				101.46361		101.43946				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07L On 20/06/2020 Spot Bond				100.42638		100.39798				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08L On 20/09/2020 Spot Bond				100.36585		100.34151				0.00	0	0
Total ASN080 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				101.22161		101.19764			0.00	16,000,000	34,500,000
Total ASN083 SPOT									0.00	16,000,000	34,500,000
Total For ASN083									0.00	16,000,000	34,500,000
ASN08: On 03/09/2020 Spot Bond				100.90335		100.87581			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				131.65758		130.43144			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.84413		101.81937			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				101.42202		101.39729			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				88.82940		88.76704			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN11: On 02/12/2020 Spot Bond				100.82600		100.80092			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				100.70266		100.67781			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				100.00000		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				100.47806		100.44618			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.47406		100.44245			0.00	0	0
Total ASN134 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000		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			3.74000	156.62977	3.74000	156.58189				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				100.00000		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				101.63876		101.61593				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				100.00000		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				84.78757		84.78944				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				101.53764		101.51218				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				101.55297		101.52773				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			3.78500	156.45897	3.78500	156.41096				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				54.21907		53.47347				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				100.84331		100.81769				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.77000	167.74046	4.77000	167.68475				0.00	0	0
Total ASN154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				101.47836		101.45309				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				101.17421		101.14946				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond				101.18288		101.15745				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 02/12/2019 Spot Bond				100.79154		100.76755				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN177										0.00	0	0
ASN18 On 20/06/2022 Spot Bond				100.41905		100.39115				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				100.55747		100.53357				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				100.10159		100.01844				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			4.53000	103.80260	4.53000	103.76867				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				100.35792		100.33412				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				100.36123		100.33721				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				100.38409		100.35854				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				101.23351		101.20475				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				101.34062		101.30927				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21 On 28/08/2020 Spot Bond				100.92173		100.89817				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21 On 29/08/2022 Spot Bond				100.94308		100.91829				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24 On 09/03/2020 Spot Bond				100.80334		100.78009				0.00	0	0
Total ASN243 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN243									0.00	0	0
ASN25: On 29/05/2021 Spot Bond				100.89308		100.86966			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				100.41824		100.39040			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				100.35994		100.33600			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				101.28357		101.26176			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				101.29103		101.26644			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				101.18906		101.16399			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				101.14706		101.12235			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				100.56800		100.54251			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				100.24994		100.22499			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				100.37600		100.35099			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				100.44223		100.41278			0.00	0	0
Total ASN310 SPOT									0.00	0	0
Total For ASN310									0.00	0	0
ASN31: On 17/01/2020 Spot Bond				106.65078		106.30854			0.00	0	0
Total ASN314 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN314										0.00	0	0
ASN31: On 20/01/2021 Spot Bond				100.57686		100.55344				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31: On 30/04/2020 Spot Bond				101.68585		101.66048				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31: On 30/03/2020 Spot Bond				100.15480		100.13229				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31: On 31/03/2029 Spot Bond			4.09500	94.77504	4.09500	94.74529				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31: On 28/02/2033 Spot Bond			4.32500	92.20403	4.32500	92.17456				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32: On 20/06/2024 Spot Bond				100.36341		100.33924				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN32: On 20/06/2024 Spot Bond				100.39525		100.36894				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33: On 09/05/2024 Spot Bond				101.46246		101.43745				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33: On 20/06/2024 Spot Bond				100.36510		100.34082				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33: On 31/01/2038 Spot Bond			4.29000	107.36874	4.29000	107.33434				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34: On 20/06/2024 Spot Bond				100.37998		100.35470				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34: On 12/02/2021 Spot Bond				100.68645		100.66352				0.00	0	0
Total ASN342 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN342										0.00	0	0
ASN34 On 12/02/2021 Spot Bond				100.66184		100.63891				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN35 On 20/06/2024 Spot Bond				100.08121	100.00000	100.00000				0.00	0	13,300,000,000
Total ASN351 SPOT										0.00	0	13,300,000,000
Total For ASN351										0.00	0	13,300,000,000
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.40926		101.38649				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			7.82500	103.05776	7.76000	103.12348				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.85500	106.04562	7.79000	106.18376				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	102.56376	9.30000	102.53843				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				101.73536		101.71138				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				100.45456		100.43325				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				102.14394		102.12211				0.00	0	1,110,000,000
Total BAW25 SPOT										0.00	0	1,110,000,000
Total For BAW25										0.00	0	1,110,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				101.89089		101.86698				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				101.10081		101.07660				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				100.71590		100.69274				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				100.30616		100.21762				0.00	1,526,089,591	3,052,179,253
Total BAYA54 SPOT										0.00	1,526,089,591	3,052,179,253
Total For BAYA54										0.00	1,526,089,591	3,052,179,253
BAYA57 On 31/03/2022 Spot Bond				103.77473		103.68653				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				101.52421		101.43728				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			11.20500	101.25145	11.14000	101.28131				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				100.13198		100.04161				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				100.12440		100.03579				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				101.10179		101.01549				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				100.12545		100.03660				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				101.04286		100.95709				0.00	0	0
Total BAYA65 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond				100.12450		100.03589				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.01000	100.63457	10.94500	100.80274				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond				100.11762		100.03066				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond				100.11762		100.03066				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond				100.11762		100.03066				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.62000	105.70402	11.56500	105.92842				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond				100.32143		100.29207				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond				100.11564		100.00000				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond				100.11404		100.08549				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond				100.11409		100.08554				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.15739		100.06095				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				103.57868		103.48761				0.00	0	0
Total BAYB08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond				100.16279		100.06510				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond				100.14156		100.04891				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				100.14333		100.05006				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				100.14333		100.05006				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				100.14333		100.05006				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond				100.77102		100.75008				0.00	0	0
Total BC125 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BC125										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				99.84425		99.82182				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				101.33868		101.31587				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				100.58208		100.55915				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				100.25002		100.22743				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			8.56500	99.00063	8.51000	99.30783				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	9.72576	100.00000	9.70424				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				101.53620		101.51126				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				102.12485		102.10220				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			8.56500	102.13408	8.50000	102.13519				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				103.04740		103.02443				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.30500	105.12760	8.24000	105.14101				0.00	0	0
Total BGL04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.70500	105.55775	9.64000	105.60192				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				102.73307		102.70828				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			10.18000	108.26285	10.11500	108.41095				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.95467		100.92552				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			9.40500	105.27702	9.34000	105.32644				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				101.84612		101.81591				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			10.18500	105.69806	10.12000	105.77887				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				105.83238		105.80766				0.00	0	10,000,000
Total BGL12 SPOT										0.00	0	10,000,000
Total For BGL12										0.00	0	10,000,000
BGL13 On 20/08/2021 Spot Bond			8.83500	109.87720	8.77000	109.97939				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				106.65666		106.63183				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				102.93877		102.91147				0.00	0	10,000,000
Total BGL15 SPOT										0.00	0	10,000,000
Total For BGL15										0.00	0	10,000,000
BGL16 On 25/05/2022 Spot Bond				101.18980		101.15998				0.00	0	0
Total BGL16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				104.35739		104.33004				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				103.40699		103.38167				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				103.67728		103.65160				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				107.57429		107.54522				0.00	0	112,511,400
Total BGT01 SPOT										0.00	0	112,511,400
Total For BGT01										0.00	0	112,511,400
BID07 On 30/06/2020 Spot Bond				100.47122		100.39068				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				100.09676		100.01476				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				101.31984		101.29737				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				101.21496		101.19188				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			8.35000	105.80296	8.28500	106.02011				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond				100.48347		100.46076				0.00	1,500,000,000	1,500,000,000
Total BID12 SPOT										0.00	1,500,000,000	1,500,000,000
Total For BID12										0.00	1,500,000,000	1,500,000,000
BID13 On 14/06/2024 Spot Bond				100.49190		100.46878				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond				101.80394		101.77671				0.00	0	0
Total BNPP01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BNPP01										0.00	0	0
BNPP0: On 12/10/2028 Spot Bond				99.81384		99.78731				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				101.22233		101.19592				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				100.26486		100.24092				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond				100.79866		100.77630				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				100.25449		100.23150				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				101.62336		101.60163				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				101.69499		101.67226				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				99.91801		99.89740				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				100.16147		100.13951				0.00	600,000,000	300,000,000
Total BPPF13 SPOT										0.00	600,000,000	300,000,000
Total For BPPF13										0.00	600,000,000	300,000,000
BPPF1: On 23/07/2019 Spot Bond				101.56233		101.54105				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				100.24412		100.22207				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BS2A1U										0.00	0	0
BS2A21 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
BS2B11 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
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.20311		100.17780				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				100.20076		100.17572				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ11 On 10/11/2019 Spot Bond				101.58499		101.56131				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				101.46758		101.44202				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.70966		101.68460				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.41000	104.21351	9.34500	104.19615				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				102.11649		102.09342				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.92500	101.82470	7.86000	101.85537				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				103.37444		103.35143				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			8.00500	106.99560	7.94000	107.08597				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				102.00226		101.97959				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				101.09232		101.06885				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				101.57976		101.55602				0.00	47,791,200	251,947,800
Total CBL29 SPOT										0.00	47,791,200	251,947,800
Total For CBL29										0.00	47,791,200	251,947,800
CCT01 On 23/06/2023 Spot Bond			9.53500	110.23692	9.48000	110.39835				0.00	0	0
Total CCT01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.38000	109.38875	9.32500	109.58683			11,256,000,000,000.00	1,200,000,000	600,000,000
Total CCT02 SPOT									11,256,000,000,000.00	1,200,000,000	600,000,000
Total For CCT02									11,256,000,000,000.00	1,200,000,000	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.51000	110.49492	9.45500	110.71597			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			9.60000	107.88236	9.54500	108.16453			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	107.80740	10.00000	107.77920			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				100.96679		100.93876			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				103.43482		103.40435			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				101.41451		101.38570			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				102.68224		102.65250			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				102.22245		102.19240			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				100.33122		100.30123			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				101.63382		101.60360			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.30164		100.27151				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond				102.02275		101.99114				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				101.74725		101.71718				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				99.99963		99.97096				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	100.10726	10.11000	100.08044				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	152.25025	3.14000	152.20628				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.71000	149.79818	3.71000	149.75278				0.00	0	2,800,000,000
Total CLN198 SPOT										0.00	0	2,800,000,000
Total For CLN198										0.00	0	2,800,000,000
CLN23 On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.42403		101.39732				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.20000	99.48614	10.13500	99.63865				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			10.72000	100.93230	10.65500	101.09653				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 20/03/2023 Spot Bond				100.41914		100.39124				0.00	0	0
Total CLN317 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				101.39587		101.36971				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				100.41824		100.39040				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				100.44624		100.41651				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				99.70952		99.68185				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.38000	107.41102	9.31500	107.63453				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				101.78070		101.75160				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.52000	108.92465	11.45500	109.13114				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				101.84576		101.81555				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				101.85551		101.82932				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				108.53552		108.51313				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.20500	105.47005	8.14000	105.55093				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.48425	10.98000	101.45478				0.00	0	0
Total CLN379 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	103.16249	11.00000	103.13247				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				100.41394		100.38636				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.31000	106.25532	11.24500	106.47949				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38 On 20/09/2024 Spot Bond				100.44926		100.41932				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38 On 20/03/2021 Spot Bond				100.37384		100.34896				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38 On 26/01/2021 Spot Bond				101.96014		101.93243				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38 On 20/09/2019 Spot Bond				100.39622		100.36986				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN39 On 20/12/2019 Spot Bond				110.24400		110.24400				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond				100.37598		100.35096				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 20/03/2020 Spot Bond				100.57411		100.54784				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond				100.68219		100.64918				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				101.35080		101.32552				0.00	0	0
Total CLN398 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.34376		101.31861				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				100.37587		100.35086				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				96.81587		96.81587				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				100.37788		100.35273				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				104.32904		105.58800				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				102.46085		104.21739				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				100.75674		100.72977				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				102.83673		102.80921				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				101.22761		101.20207				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				100.43003		100.40138				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				102.43547		102.40475				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				100.31631		100.28767				0.00	0	0
Total CLN418 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.45008		100.42009				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				104.28796		104.27789				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				102.42460		102.39010				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				115.86915		115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				112.85313		112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				115.83546		115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				101.78987		101.76337				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				113.19431		113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.53387		100.49824				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				140.42600		140.42600				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				107.93160		107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				108.68740		108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				109.40650		109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				141.35000		141.35000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.41204		100.38460				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.39399		100.36776				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				101.68053		101.65445				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				142.67000		142.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.73121		100.68223				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 24/05/2021 Spot Bond			8.10500	106.83756	8.04000	106.93055				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.01000	155.60842	4.01000	155.55971				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.19000	116.43144	6.18000	116.44698				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.43000	115.03015	6.42000	115.04468				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond				100.46306		100.43220				0.00	0	0
Total CLN456 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				101.28196		101.25651				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				101.72996		101.70505				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.96800		100.94253				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				104.36379		104.33874				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.37500	108.02803	9.31000	108.15246				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.13000	105.22772	9.06500	105.35673				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.51163		100.48757				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond				100.19024		100.16654				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.16880		100.14427				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				101.26227		101.23772				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond				101.30820		101.28051				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				100.95460		100.92067				0.00	0	0
Total CLN475 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				100.41601		100.38830				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	23.12408	100.00000	23.07317				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				100.95085		100.91705				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				101.30754		101.28195				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				102.95885		102.93519				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				101.69881		101.67442				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.30500	103.76173	8.24000	103.88097				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				100.90539		100.87989				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			11.81000	102.94653	11.74500	103.07352				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.61000	105.41034	8.54500	105.55955				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				100.41472		100.39135				0.00	0	0
Total CLN489 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond				101.26210		101.23768				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				101.80770		101.77464				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49 On 30/09/2019 Spot Bond				100.10645		100.02215				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49 On 20/06/2022 Spot Bond				100.41584		100.38815				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49 On 07/06/2022 Spot Bond			10.80500	103.57401	10.74000	103.70666				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49 On 29/08/2020 Spot Bond				100.91300		100.88903				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49 On 04/09/2024 Spot Bond			9.21000	106.81376	9.14500	107.05655				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49 On 04/09/2024 Spot Bond				102.33837		102.31351				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49 On 08/06/2022 Spot Bond				103.13608		103.11100				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49 On 20/05/2021 Spot Bond				101.18676		101.16173				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50 On 10/10/2020 Spot Bond				99.88531		99.86230				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50 On 11/10/2022 Spot Bond				99.85272		99.82807				0.00	0	0
Total CLN501 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				99.84696		99.82138				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond				99.84696		99.82138				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond				101.76040		101.73638				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond				100.42018		100.39220				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				101.18246		101.15493				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond				99.85506		99.83080				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				98.35252		98.32943				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond				100.89082		100.85919				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 15/09/2022 Spot Bond			9.96000	103.00243	9.96000	102.97523				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	101.77697	10.01000	101.74981				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				101.05274		101.02647				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	100.25513	9.60000	100.20405				0.00	0	0
Total CLN519 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN519										0.00	0	0
CLN521 On 12/03/2023 Spot Bond				100.57908		100.55424				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond				100.40835		100.38468				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond				100.98082		100.95640				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond				101.34748		101.32275				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	102.92616	9.20000	102.90100				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond				101.77025		101.74609				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond				101.78875		101.76354				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond				104.72483		104.70084				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond				102.15801		102.13162				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond				103.21470		103.19039				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond				100.55627		100.53242				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond				100.57908		100.55424				0.00	0	0
Total CLN531 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN531										0.00	0	0
CLN53: On 20/06/2023 Spot Bond				101.05866		101.03243				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53: On 20/06/2023 Spot Bond				100.39615		100.36979				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				102.03140		102.00599				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			9.79000	107.30254	9.73500	107.52493				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				99.93806		99.91142				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				101.78487		101.76012				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				101.34091		101.31480				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				100.49424		100.46129				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				102.24001		102.21227				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				115.49500		115.35600				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				100.92609		100.90102				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				100.00000		100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN543										0.00	0	0
CLN544 On 20/12/2023 Spot Bond				101.49440		101.46773				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN545 On 17/01/2024 Spot Bond				102.20768		102.18035				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN546 On 21/08/2026 Spot Bond			9.26000	107.59015	9.20500	107.85347				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN547 On 29/03/2025 Spot Bond			9.31000	105.97171	9.25500	106.19130				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN548 On 12/11/2025 Spot Bond			9.40000	105.04128	9.34500	105.28026				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN549 On 07/12/2025 Spot Bond			4.22000	104.59270	4.21000	104.61300				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN550 On 18/04/2028 Spot Bond				250.09318		250.39666				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN551 On 07/12/2025 Spot Bond			4.22000	104.59190	4.21000	104.61214				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN552 On 03/03/2020 Spot Bond				105.68100		105.21600				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN553 On 20/03/2024 Spot Bond				100.27440		100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN554 On 20/03/2023 Spot Bond				100.27063		100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond				100.44408		100.41449				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond				101.34760		101.32188				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond				101.33992		101.31535				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond				101.08584		101.06064				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond				102.40166		102.37182				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
CLN559 On 20/12/2023 Spot Bond				110.64500		87.31208				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond				101.37591		101.35065				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	101.46486	10.16000	101.43754				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.26000	105.71781	9.20500	105.95923				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond				101.46140		101.43643				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond				101.09461		101.07108				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond				102.45553		102.42499				0.00	0	0
Total CLN566 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN566									0.00	0	0
CLN566 On 04/06/2023 Spot Bond				100.80176		100.77656			0.00	0	20,000,000
Total CLN567 SPOT									0.00	0	20,000,000
Total For CLN567									0.00	0	20,000,000
CLN567 On 11/02/2024 Spot Bond				101.32561		101.30131			0.00	0	0
Total CLN568 SPOT									0.00	0	0
Total For CLN568									0.00	0	0
CLN568 On 13/05/2021 Spot Bond				101.45091		101.42421			0.00	0	0
Total CLN569 SPOT									0.00	0	0
Total For CLN569									0.00	0	0
CLN569 On 13/05/2021 Spot Bond				101.46527		101.43829			0.00	0	0
Total CLN570 SPOT									0.00	0	0
Total For CLN570									0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.49000	103.73900	9.43500	103.97527			0.00	0	0
Total CLN571 SPOT									0.00	0	0
Total For CLN571									0.00	0	0
CLN571 On 12/11/2025 Spot Bond				101.38302		101.35763			0.00	0	0
Total CLN572 SPOT									0.00	0	0
Total For CLN572									0.00	0	0
CLN572 On 13/05/2021 Spot Bond				101.40495		101.37913			0.00	0	0
Total CLN573 SPOT									0.00	0	0
Total For CLN573									0.00	0	0
CLN573 On 11/02/2024 Spot Bond				101.32992		101.30554			0.00	0	0
Total CLN574 SPOT									0.00	0	0
Total For CLN574									0.00	0	0
CLN574 On 15/03/2024 Spot Bond				100.43139		100.40640			0.00	0	0
Total CLN575 SPOT									0.00	0	0
Total For CLN575									0.00	0	0
CLN575 On 25/04/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN576 SPOT									0.00	0	0
Total For CLN576									0.00	0	0
CLN576 On 20/06/2024 Spot Bond				100.42012		100.39215			0.00	0	0
Total CLN577 SPOT									0.00	0	0
Total For CLN577									0.00	0	0
CLN577 On 18/04/2026 Spot Bond				101.60078		101.57616			0.00	0	0
Total CLN578 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond				100.01896		100.04835				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond				99.85807		99.82967				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond				101.17342		101.14876				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond				101.06659		101.04243				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond				100.48036		100.45247				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond				101.03090		101.00790				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond				100.85367		100.82994				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond				100.48127		100.45333				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond				100.58732		100.56217				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond				100.35616		100.33268				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond				100.35080		100.32595				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond				100.38948		100.36196				0.00	0	0
Total CLN590 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN590									0.00	0	0
CLN59 On 05/12/2026 Spot Bond				100.09680	100.00000	100.00000			0.00	0	10,000,000,000
Total CLN591 SPOT									0.00	0	10,000,000,000
Total For CLN591									0.00	0	10,000,000,000
CLN59 On 05/12/2026 Spot Bond			4.41000	122.33155	100.00000	3.27197			0.00	0	10,000,000,000
Total CLN592 SPOT									0.00	0	10,000,000,000
Total For CLN592									0.00	0	10,000,000,000
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.56500	99.00063	8.51000	99.30783			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.36603		100.34169			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.37989		100.35460			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1 On 17/08/2021 Spot Bond				101.27209		101.24684			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			8.40500	113.44896	8.34000	113.65361		5,043,000,000,000.00		600,000,000	300,000,000
Total COJ05 SPOT								5,043,000,000,000.00		600,000,000	300,000,000
Total For COJ05								5,043,000,000,000.00		600,000,000	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.28500	106.93860	8.22000	107.02022			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			9.82000	108.50775	9.76500	108.76701			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.79000	106.17469	8.72500	106.41457			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			9.44500	101.25191	9.38000	101.42678			0.00	0	0
Total COT01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.95500	98.37759	10.90000	98.64567			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			10.91000	92.62139	10.85500	92.88686			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			11.42500	98.34440	11.36000	98.57733			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				100.41020		100.38642			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				100.64526		100.62040			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 11/09/2019 Spot Bond				100.57815		100.55439			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				100.26334		100.23953			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				100.35557		100.33012			0.00	0	0
Total DENG85 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond				100.19127		100.16744				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				100.17538		100.14991				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				100.18657		100.15950				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				100.57817		100.55441				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				101.62458		101.60009				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DOL00 On 20/12/2019 Spot Bond				92.01677		91.93506				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01 On 20/12/2021 Spot Bond				100.69482		100.64836				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				101.10196		101.07827				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				102.51003		102.48681				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			9.23000	106.38068	9.17500	106.59158				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				101.12506		101.10084				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			8.05500	102.14241	7.99000	102.23733				0.00	0	0
Total DV2021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.83500	104.76549	7.77000	104.78071			0.00	0	0
Total DV22 SPOT									0.00	0	0
Total For DV22									0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	69.22996	100.00000	69.07505			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			8.25000	108.93063	8.18500	109.11473		21,114,385,050,000.00	2,559,319,400	8,566,000,000	
Total DV23 SPOT								21,114,385,050,000.00	2,559,319,400	8,566,000,000	
Total For DV23								21,114,385,050,000.00	2,559,319,400	8,566,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	17.99854	100.00000	17.95827		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	17.99854	100.00000	17.95827		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			8.51000	108.08093	8.44500	108.30752		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.64604	9.69000	103.61895		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.64604	9.69000	103.61895		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			10.86500	99.30081	10.82000	99.52875		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	103.79939	10.10000	103.77114		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.79939	10.10000	103.77114		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				101.09271		101.07079		0.00	0	0	
Total DVF20 SPOT								0.00	0	0	
Total For DVF20								0.00	0	0	
DVF20t On 28/03/2020 Spot Bond				100.37133		100.34904		0.00	0	0	
Total DVF20B SPOT								0.00	0	0	
Total For DVF20B								0.00	0	0	
DVF20c On 31/08/2020 Spot Bond				101.02277		101.00031		0.00	0	0	
Total DVF20C SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond				101.90174		101.87947				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.92009		100.89592				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.74698		100.72369				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond				101.64811		101.62505				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22I On 24/10/2022 Spot Bond				101.71933		101.69589				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond				101.80036		101.77616				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				100.40160		100.23860				0.00	1,000,000,000	1,000,000,000
Total DVF25 SPOT										0.00	1,000,000,000	1,000,000,000
Total For DVF25										0.00	1,000,000,000	1,000,000,000
DVF26 On 02/04/2026 Spot Bond				100.01326		100.04464				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				100.01473		100.04558				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond				100.79897		100.77687				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2I On 31/05/2024 Spot Bond				100.84146		100.81814				0.00	0	15,000,000,000
Total DVFB25 SPOT										0.00	0	15,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVFB25										0.00	0	15,000,000,000
DVFB2 On 31/05/2026 Spot Bond				100.85933		100.83550				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			7.65500	111.64845	7.59000	111.69437				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	55.24961	100.00000	55.12598				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			7.91500	104.08887	7.85000	104.11072				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			8.01500	107.09993	7.95000	107.23622				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.92000	106.90989	8.85500	107.13599				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			4.45000	104.51604	4.45000	104.48232				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			4.18000	96.23305	4.18000	96.20250				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	126.00283	2.25000	125.96945				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			3.98000	130.79132	3.98000	130.75074				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.92000	117.63453	3.92000	117.59820				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			3.92000	116.58064	3.92000	116.54442				0.00	0	0
Total EL30 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.11000	105.05540	4.11000	105.02238				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			4.15000	97.79105	4.15000	97.76009				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	126.00283	2.25000	125.96945				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				102.80241		102.57832				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				101.18385		100.96333				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.73500	107.42992	7.67000	107.47423				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.70500	108.03533	7.64000	108.11761				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.93000	102.11791	9.87500	102.29922				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			10.66500	96.23648	10.62000	96.29968				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.71500	102.03607	10.67000	102.16777				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			10.06000	100.82050	10.00500	100.93669				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			9.91000	101.78292	9.85500	101.93698				0.00	0	0
Total EMM07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.97500	90.84414	10.93500	90.92398				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				102.07306		102.04506				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				101.93381		101.90775				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				100.66886		100.64240				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond				100.83692		100.81302				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				101.28529		101.25934				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond				100.54508		100.52173				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.78712		100.76327				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				100.69719		100.67475				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				101.68837		101.66608				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				101.24861		101.22579				0.00	0	0
Total EPF011 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF011										0.00	0	0
EPF011 On 06/11/2020 Spot Bond				102.13372		102.11055				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF012 On 28/05/2021 Spot Bond				100.94742		100.92318				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond				100.79007		100.76525				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond				100.66113		100.63778				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond				100.67245		100.64869				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond				100.54220		100.51789				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF07U On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPFC3L On 06/09/2019 Spot Bond				100.66389		100.64138				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				101.53159		101.51044				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4L On 04/03/2020 Spot Bond				100.71912		100.69662				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4L On 03/10/2019 Spot Bond				100.04180		100.02089				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				99.74615		99.71879				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				101.87727		101.84943				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00L On 03/06/2022 Spot Bond				100.78036		100.75677				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00L On 03/06/2024 Spot Bond				100.79323		100.76923				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT01L On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EQT01U									0.00	0	0
ERS3B On 17/08/2019 Spot Bond				101.22888		101.20453			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				101.21574		101.19166			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				101.29519		101.26947			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				101.26883		101.24366			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	107.80700	10.00000	107.77900			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				101.80074		101.77778			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.27062		101.24775			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				101.18251		101.15912			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				101.22232		101.19811			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				101.17192		101.14875			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			8.48000	109.01999	8.41500	109.19696		197,872,381,056,000.00	23,334,007,200	26,900,000,000	
Total ES23 SPOT								17,872,381,056,000.00	23,334,007,200	26,900,000,000	
Total For ES23								17,872,381,056,000.00	23,334,007,200	26,900,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.43545	10.00000	104.40730		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.38000	94.47338	9.32500	94.70777			222,164,384,512,000.00	23,684,902,400	23,700,000,000
Total ES26 SPOT									22,164,384,512,000.00	23,684,902,400	23,700,000,000
Total For ES26									22,164,384,512,000.00	23,684,902,400	23,700,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	101.99724	7.85000	101.97579			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			10.74500	78.89430	10.71000	79.08049			9,043,353,032,000.00	841,633,600	1,420,816,800
Total ES33 SPOT									9,043,353,032,000.00	841,633,600	1,420,816,800
Total For ES33									9,043,353,032,000.00	841,633,600	1,420,816,800
ES33/R On 15/09/2033 Spot Bond			7.50000	102.26615	7.50000	102.24569			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			11.05500	80.49655	11.04000	80.57484			380,105,988,570,000.00	34,383,174,000	32,800,000,000
Total ES42 SPOT									380,105,988,570,000.00	34,383,174,000	32,800,000,000
Total For ES42									380,105,988,570,000.00	34,383,174,000	32,800,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.62793	8.50000	101.60483			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0 On 20/04/2021 Spot Bond				101.84382		101.82060			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond				100.53355		100.50965			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond				100.54769		100.52313			0.00	0	0
Total EXX05 SPOT									0.00	0	0
Total For EXX05									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.36809		100.34361			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.37995		100.35467				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	12.45235	100.00000	12.42218				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	20.26647	100.00000	20.21738				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0 115,000,000,000	0
Total FIF13U SPOT										0.00	0 115,000,000,000	0
Total For FIF13U										0.00	0 115,000,000,000	0
FIFB10 On 12/09/2019 Spot Bond				100.63503		100.61151				0.00	0	0
Total FIFB10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				101.58776		101.56435				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				101.31870		101.29453				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				101.43312		101.40949				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				101.13676		101.11283				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				100.70917		100.68641				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
FNT012 On 03/07/2019 Spot Bond					0.00000	0.00000				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	0.00000				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				101.16252		101.14016				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				101.30499		101.27989				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				100.63825		100.61545				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				102.17849		102.15507				0.00	0	0
Total FNTB10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FNTB10									0.00	0	0
FNTC1 On 01/08/2019 Spot Bond				101.87562		101.85329			0.00	0	0
Total FNTC10 SPOT									0.00	0	0
Total For FNTC10									0.00	0	0
FNTD1 On 11/10/2019 Spot Bond				101.16252		101.14016			0.00	0	0
Total FNTD10 SPOT									0.00	0	0
Total For FNTD10									0.00	0	0
FNTE1 On 22/11/2019 Spot Bond				100.64592		100.62285			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				102.07536		102.05121			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.10500	100.70520	10.04000	100.78867			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				102.33706		102.24184			0.00	500,000,000	500,000,000
Total FRB15 SPOT									0.00	500,000,000	500,000,000
Total For FRB15									0.00	500,000,000	500,000,000
FRB16 On 08/07/2020 Spot Bond				101.74911		101.72627			0.00	0	10,000,000
Total FRB16 SPOT									0.00	0	10,000,000
Total For FRB16									0.00	0	10,000,000
FRB17 On 08/01/2022 Spot Bond				103.93187		103.90813			0.00	0	6,010,000,000
Total FRB17 SPOT									0.00	0	6,010,000,000
Total For FRB17									0.00	0	6,010,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				106.27130		106.24704			0.00	0	5,120,000,000
Total FRB18 SPOT									0.00	0	5,120,000,000

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 FRB18										0.00	0	5,120,000,000
FRB19 On 14/04/2021 Spot Bond			10.10500	106.28841	10.04000	106.36601				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				105.91432		105.88949				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				103.50087		103.47348				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				106.03098		106.00538				0.00	10,000,000	3,510,000,000
Total FRB22 SPOT										0.00	10,000,000	3,510,000,000
Total For FRB22										0.00	10,000,000	3,510,000,000
FRB23 On 20/09/2027 Spot Bond				103.61103		103.58575				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond				102.67911		102.64835				0.00	1,200,000,000	8,700,000,000
Total FRB24 SPOT										0.00	1,200,000,000	8,700,000,000
Total For FRB24										0.00	1,200,000,000	8,700,000,000
FRB25 On 19/09/2024 Spot Bond				101.28945		101.25879				0.00	20,000,000	76,100,000,000
Total FRB25 SPOT										0.00	20,000,000	76,100,000,000
Total For FRB25										0.00	20,000,000	76,100,000,000
FRB26 On 03/06/2024 Spot Bond				100.83980		100.81434				0.00	3,400,000,000	1,700,000,000
Total FRB26 SPOT										0.00	3,400,000,000	1,700,000,000
Total For FRB26										0.00	3,400,000,000	1,700,000,000
FRB27 On 03/06/2026 Spot Bond			9.94500	102.07726	9.89000	102.32324				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			3.17000	158.81321	3.17000	158.76712				0.00	0	60,000,000
Total FRBI22 SPOT										0.00	0	60,000,000
Total For FRBI22										0.00	0	60,000,000
FRBI23 On 07/12/2023 Spot Bond			3.62000	291.50669	3.62000	291.41887				0.00	0	70,000,000
Total FRBI23 SPOT										0.00	0	70,000,000
Total For FRBI23										0.00	0	70,000,000
FRBI25 On 31/01/2025 Spot Bond			3.66500	132.41957	3.65500	132.44751				0.00	0	0
Total FRBI25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.90000	179.16560	3.90000	179.11025				0.00	0	260,000,000
Total FRBI28 SPOT										0.00	0	260,000,000
Total For FRBI28										0.00	0	260,000,000
FRBI29 On 31/03/2029 Spot Bond			4.04000	95.22527	4.04000	95.19550				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.47000	204.48897	4.47000	204.42274				0.00	0	300,000,000
Total FRBI33 SPOT										0.00	0	300,000,000
Total For FRBI33										0.00	0	300,000,000
FRBI46 On 31/03/2046 Spot Bond			4.79500	89.38723	4.79500	89.35749				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.68000	91.94307	4.67000	92.08588				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.87000	89.82748	7.86000	89.75685				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			8.82000	63.73714	8.80000	63.73704				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			8.87000	62.94247	8.85000	62.93875				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			4.59000	126.28808	4.58000	126.31113				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				101.36870		101.33955				0.00	0	0
Total FRC178 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.42082		100.39279				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				99.47480		98.34696				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	107.80700	10.00000	107.77900				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				100.40929		100.38204				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				101.69623		101.67040				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.40229		100.37553				0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.48776		101.46320				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				101.57136		101.54746				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				101.52031		101.49563				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.82000	156.32628	3.82000	156.27816				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.17436		101.14960				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.68000	153.10916	4.68000	153.05847				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.57243		100.53420				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				105.48181		105.36136				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				111.35855		111.14924				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				105.66037		105.53955				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				111.72036		111.51575				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				111.14336		110.95769				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				105.55499		105.43236				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				105.42656		105.30445				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				103.95015		103.89589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC243 On 08/02/2020 Spot Bond				105.35281		105.24812			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC244 On 19/10/2020 Spot Bond				103.91048		103.85678			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC245 On 19/10/2020 Spot Bond				103.13620		103.09346			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC246 On 08/02/2020 Spot Bond				105.36082		105.24588			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC247 On 08/02/2020 Spot Bond				102.00151		101.96688			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC248 On 19/10/2020 Spot Bond				110.37050		110.17908			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				103.12626		103.08367			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				101.54801		101.51944			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				100.52873		100.50385			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				100.43455		100.41188			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				104.02271		103.99994			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC257 On 27/03/2020 Spot Bond				100.18702		100.16373				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC258 On 08/05/2020 Spot Bond				101.89021		101.86692				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC259 On 06/11/2023 Spot Bond			3.33700	108.42125	3.33700	108.38947				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC260 On 27/02/2023 Spot Bond			3.45500	109.08017	3.45500	109.04767				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC261 On 10/10/2020 Spot Bond				102.06839		102.04529				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC262 On 13/07/2020 Spot Bond				101.99708		101.97319				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC263 On 13/07/2020 Spot Bond				102.31365		102.29066				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond				100.45416		100.42390				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC266 On 23/08/2019 Spot Bond				100.99719		100.97475				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC267 On 06/08/2023 Spot Bond				104.62210		104.59563				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC268 On 21/10/2019 Spot Bond				101.64500		101.62302				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC270 On 16/11/2019 Spot Bond				101.14441		101.12228				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27: On 30/01/2023 Spot Bond				101.68751		101.66212				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	104.11670	9.58400	104.08978				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	101.67783	9.80000	101.65140				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				100.55937		100.53539				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				100.56061		100.53657				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond				100.74842		100.72496				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				100.17907		100.15677				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				101.11900		101.09493				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				100.40212		100.37536				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				101.11848		101.08416				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	104.67418	3.57000	104.64268				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				102.94771		102.91716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond				101.61285		101.58306				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond				100.46009		100.43547				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	102.86902	3.40000	102.83852				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 01/02/2020 Spot Bond				101.61916		101.59394				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287 On 01/02/2020 Spot Bond				101.61916		101.59394				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC288 On 20/12/2022 Spot Bond				100.36876		100.34423				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				100.41423		100.38665				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				101.96014		101.93243				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	100.37795	8.25000	100.35567				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				101.82383		101.80113				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				101.80254		101.78011				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				101.36634		101.34075				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond				101.32266		101.29793				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				101.33675		101.31175				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	101.11754	8.10000	101.09551				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				100.44216		100.41271				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC300 On 25/04/2023 Spot Bond				101.21952		101.19184				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond				100.27523		100.29312				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond				100.85051		100.82315				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond				100.43204		100.40415				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond				100.15483		100.13232				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.46000	153.92432	4.46000	153.87428				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			4.40000	154.14756	4.40000	154.09769				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			4.38000	154.22208	4.38000	154.17226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.82000	87.14299	4.82000	87.11401				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			4.75500	100.58996	4.75500	100.55647				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				100.43722		100.41527				0.00	126,663,600	46,665,900
Total FRJ20 SPOT										0.00	126,663,600	46,665,900
Total For FRJ20										0.00	126,663,600	46,665,900
FRJ21 On 15/09/2021 Spot Bond				100.82349		100.80132				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				101.84106		101.81862				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				102.32865		102.30564				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond				101.23097		101.20802				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				103.23261		103.21034				0.00	0	400,000,000
Total FRJ25 SPOT										0.00	0	400,000,000
Total For FRJ25										0.00	0	400,000,000
FRJ26 On 14/02/2026 Spot Bond				100.74346		100.71971				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				103.45544		103.43267				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				101.27885		101.25497				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02L 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
FRS10C On 15/01/2024 Spot Bond			3.62800	102.83926	3.61800	102.74809				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10V On 31/01/2038 Spot Bond			4.00000	111.87878	4.00000	111.84381				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10K On 23/01/2024 Spot Bond				101.68495		101.66236				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10L On 23/01/2024 Spot Bond				101.68495		101.66236				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10I On 31/01/2038 Spot Bond			4.14000	109.67341	4.14000	109.63871				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10S On 07/12/2033 Spot Bond			4.14000	212.07605	4.14000	212.00921				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11C On 31/01/2038 Spot Bond			4.93000	98.17525	4.93000	98.14210				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11Z On 07/12/2033 Spot Bond			4.17000	211.37238	4.17000	211.30559				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11A On 31/01/2025 Spot Bond			4.14000	129.22960	4.13000	129.25497				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11E On 31/01/2038 Spot Bond			3.70500	116.70395	3.70500	116.66840				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11G On 31/01/2038 Spot Bond			4.53000	103.80260	4.53000	103.76867				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.29000	208.58579	4.29000	208.51923				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.34000	207.43789	4.34000	207.37140				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12(On 31/01/2025 Spot Bond			3.67000	115.90032	3.66000	115.92474				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.37000	206.75279	4.37000	206.68637				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.50000	90.79082	5.50000	90.75875				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			4.95000	165.48252	4.95000	165.42677				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.03000	96.82744	5.03000	96.79448				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			4.47000	171.58293	4.47000	171.52733				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13(On 31/03/2028 Spot Bond			4.53000	170.80640	4.53000	170.75077				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13(On 07/12/2033 Spot Bond			4.88000	195.51695	4.88000	195.45147				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13(On 24/03/2020 Spot Bond				101.58637		101.16249				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13(On 31/01/2038 Spot Bond			4.96000	97.76850	4.96000	97.73541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.21500	94.39366	5.21500	94.36107				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			4.74000	100.80031	4.74000	100.76679				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			4.34000	173.27935	4.34000	173.22379				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			4.65000	200.48955	4.65000	200.42362				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			4.47000	171.58293	4.47000	171.52733				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			4.47000	171.58293	4.47000	171.52733				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.76000	167.86694	4.76000	167.81123				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			4.44000	127.26002	4.43000	127.28383				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			3.52000	157.46809	3.52000	157.42090				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			4.82000	167.10972	4.82000	167.05400				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			4.86000	166.60709	4.86000	166.55135				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			4.41000	127.45543	4.40000	127.47940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.28000	174.06881	4.28000	174.01328				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			4.87000	166.48170	4.87000	166.42596				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				14.41254		14.95152				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				18.00151		18.65933				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				22.16985		22.87108				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				25.94346		26.68711				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				12.76185		13.16282				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				15.55089		16.05221				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				19.28590		19.85056				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				22.62476		23.23819				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond				10.45864		10.65669				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				10.45048		10.64406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				10.27009		10.41751				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				100.00000		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				101.93571		101.91224				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				102.05585		102.03085				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				107.55479		107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond				94.08889		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				16.62288		17.09076				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				16.62287		17.09075				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				21.89851		22.60815				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				111.04902		110.91581				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				108.38795		108.38579				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				100.42565		100.40091				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 19/09/2019 Spot Bond				97.09155		96.97579				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				100.20802		100.18204				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				95.62165		94.78379				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				94.94767		93.34763				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				106.37773		106.24768				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond				107.38836		107.00913				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				112.43829		112.31393				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				110.29735		110.68246				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				105.72654		105.59995				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				105.77420		105.44323				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				106.48491		106.73531				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				103.85121		103.55917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond				102.73372		102.60852				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.42000	293.80254	3.42000	293.71560				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			3.31000	295.07443	3.31000	294.98799				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.03000	286.86671	4.03000	286.77713				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			3.31000	158.27346	3.31000	158.22694				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.64017		101.61592				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.01000	159.43283	3.01000	159.38725				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				101.48750		101.46338				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			3.98000	105.33097	3.98000	105.29810				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			3.66000	111.10509	3.66000	111.07150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.60000	132.86304	3.59000	132.89133				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			3.63000	132.65816	3.62000	132.68628				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			4.22000	284.74635	4.22000	284.65599				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			7.37500	101.76523	7.31000	101.76886				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.67500	103.49987	7.61000	103.55515				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			8.06000	101.69342	7.99500	101.87318				0.00	0	10,000,000
Total FRX23 SPOT										0.00	0	10,000,000
Total For FRX23										0.00	0	10,000,000
FRX24 On 10/12/2024 Spot Bond			8.51000	110.30430	8.45500	110.52900				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.16000	106.99535	9.10500	107.22514				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			9.05000	104.79235	8.99500	105.05967				0.00	0	520,000,000
Total FRX26 SPOT										0.00	0	520,000,000
Total For FRX26										0.00	0	520,000,000
FRX27 On 07/03/2027 Spot Bond			9.08000	109.33745	9.02500	109.62281				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			9.40000	108.78740	9.34500	109.10063				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			9.68500	104.58467	9.64000	104.85259				0.00	0	10,000,000

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 FRX30 SPOT										0.00	0	10,000,000
Total For FRX30										0.00	0	10,000,000
FRX31 On 21/02/2031 Spot Bond			9.85500	101.06907	9.81000	101.34525				0.00	0	40,000,000
Total FRX31 SPOT										0.00	0	40,000,000
Total For FRX31										0.00	0	40,000,000
FRX32 On 31/03/2032 Spot Bond			9.85500	107.49409	9.81500	107.76302				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			10.67500	78.42506	10.65500	78.54223				0.00	0	14,800,000,000
Total FRX45 SPOT										0.00	0	14,800,000,000
Total For FRX45										0.00	0	14,800,000,000
FS3A5 On 20/02/2020 Spot Bond				101.20500		101.18309				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				101.31900		101.29666				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				101.01106		100.98990				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				100.39364		100.37093				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond				100.87067		100.84782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond				101.09698		101.07392				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond				103.52768		103.50432				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				101.89446		101.86837				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.93681		100.91354				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				100.94736		100.92382				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				101.01590		100.99058				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				101.10017		101.07267				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				101.15280		101.12393				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	80,000,000,000	80,000,000,000	

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 GRB20U SPOT										10,000,000,000,000.00	80,000,000,000	80,000,000,000
Total For GRB20U										10,000,000,000,000.00	80,000,000,000	80,000,000,000
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	80,000,000,000	80,000,000,000	

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 GRB33U SPOT									10,000,000,000,000.00	80,000,000,000	80,000,000,000
Total For GRB33U									10,000,000,000,000.00	80,000,000,000	80,000,000,000
GRL35 On 12/06/2029 Spot Bond			4.15000	100.85796	4.15000	100.82615			0.00	0	10,000,000
Total GRL35 SPOT									0.00	0	10,000,000
Total For GRL35									0.00	0	10,000,000
GRT07 On 21/02/2024 Spot Bond				101.13721		101.11272			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT11 On 13/05/2021 Spot Bond				102.39439		102.37184			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				100.89594		100.87356			0.00	0	400,000,000
Total GRT12 SPOT									0.00	0	400,000,000
Total For GRT12									0.00	0	400,000,000
GRT13 On 15/04/2020 Spot Bond				100.28759		102.41554			0.00	0	70,000,000
Total GRT13 SPOT									0.00	0	70,000,000
Total For GRT13									0.00	0	70,000,000
GRT14 On 15/09/2021 Spot Bond				101.27570		101.25261			0.00	63,507,200	15,876,800
Total GRT14 SPOT									0.00	63,507,200	15,876,800
Total For GRT14									0.00	63,507,200	15,876,800
GRT15 On 15/04/2020 Spot Bond				100.17038		102.30274			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				103.34947		103.32732			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.85000	106.71693	8.78500	106.92639			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.91512		100.89344			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				101.20663		101.18325			0.00	0	6,000,000,000
Total GRT19 SPOT									0.00	0	6,000,000,000
Total For GRT19									0.00	0	6,000,000,000
GRT20 On 03/04/2024 Spot Bond				101.21073		101.18879			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.71000	102.71734	9.65500	102.89685				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond				101.89420		101.87126				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				102.16191		102.13845				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				100.58816		100.56498				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				100.69742		100.67353				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				100.62913		100.60430				0.00	1,800,000,000	910,000,000
Total GRT26G SPOT										0.00	1,800,000,000	910,000,000
Total For GRT26G										0.00	1,800,000,000	910,000,000
GRT27 On 28/09/2023 Spot Bond				100.33644		100.13552				0.00	1,000,000,000	1,000,000,000
Total GRT27 SPOT										0.00	1,000,000,000	1,000,000,000
Total For GRT27										0.00	1,000,000,000	1,000,000,000
GRT28 On 10/12/2021 Spot Bond				100.56750		100.54512				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond				100.58091		100.55800				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				101.04104		101.01793				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				100.90621		100.88306				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond				101.83554		101.81269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond				101.88013		101.85670				0.00	0	1,500,000,000
Total GRT33 SPOT										0.00	0	1,500,000,000
Total For GRT33										0.00	0	1,500,000,000
GRT34 On 18/04/2029 Spot Bond				101.94618		101.92188				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond				100.18797		100.16454				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T1U SPOT										0.00	0	0
Total For H6T1U										0.00	0	0
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
H7T3U On 02/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		950,000,000,000,000.00		49,500,000,000	16,500,000,000	
Total H7T3U SPOT								950,000,000,000,000.00		49,500,000,000	16,500,000,000	
Total For H7T3U								950,000,000,000,000.00		49,500,000,000	16,500,000,000	
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T1U SPOT										0.00	0	0
Total For H8T1U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond				99.99984		99.97880				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond				100.86020		100.83768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.58079		101.55720				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				99.86728		99.84500				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				99.86169		99.83853				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				99.85999		99.83653				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				100.25376		100.17239				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				100.09775		100.01550				0.00	0	10,000,000
Total HILB09 SPOT										0.00	0	10,000,000
Total For HILB09										0.00	0	10,000,000
HILB10 On 17/03/2022 Spot Bond				100.61936		100.59623				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				100.41764		100.39347				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				100.41535		100.39131				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900			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				101.27375		101.24680			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				100.09831		100.01593			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				100.09443		100.01294			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.01000	105.91664	7.94500	105.96033			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	51.63915	100.00000	51.52360			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.87000	288.66687	3.87000	288.57798			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.12000	288.87536	4.12000	288.78446			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			4.15000	97.44113	4.15000	97.41044			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			10.60500	93.86067	10.57000	94.07513		8,484,000,000,000.00	800,000,000	2,490,000,000	
Total HWAY34 SPOT								8,484,000,000,000.00	800,000,000	2,490,000,000	
Total For HWAY34								8,484,000,000,000.00	800,000,000	2,490,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.09040	100.00000	13.06111			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.61000	93.56124	10.57500	93.78110			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 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	13.09015	100.00000	13.06086				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				99.80364		101.92273				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				100.45651		100.43418				0.00	0	290,000,000
Total HWF09 SPOT										0.00	0	290,000,000
Total For HWF09										0.00	0	290,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.99000	137.10819	2.98000	137.13997		213,541,801,473,000.00	71,418,662,700	236,328,982,200		
Total I2025 SPOT								13,541,801,473,000.00	71,418,662,700	236,328,982,200		
Total For I2025								13,541,801,473,000.00	71,418,662,700	236,328,982,200		
I2029 On 31/03/2029 Spot Bond			3.17000	102.67709	3.17000	102.64738		69,610,279,796,000.00	21,959,078,800	74,428,811,700		
Total I2029 SPOT								9,610,279,796,000.00	21,959,078,800	74,428,811,700		
Total For I2029								9,610,279,796,000.00	21,959,078,800	74,428,811,700		
I2033 On 28/02/2033 Spot Bond			3.32000	103.55605	3.32000	103.52573		159,049,157,364,000.00	47,906,372,700	137,411,504,600		
Total I2033 SPOT								9,049,157,364,000.00	47,906,372,700	137,411,504,600		
Total For I2033								9,049,157,364,000.00	47,906,372,700	137,411,504,600		
I2038 On 31/01/2038 Spot Bond			3.38000	122.31292	3.38000	122.27674		177,649,453,807,840.00	348,416,998,168	439,762,150,500		
Total I2038 SPOT								7,649,453,807,840.00	348,416,998,168	439,762,150,500		
Total For I2038								7,649,453,807,840.00	348,416,998,168	439,762,150,500		
I2046 On 31/03/2046 Spot Bond			3.42000	114.12997	3.42000	114.09620		215,758,384,334,000.00	355,484,907,700	265,653,333,600		
Total I2046 SPOT								5,758,384,334,000.00	355,484,907,700	265,653,333,600		
Total For I2046								5,758,384,334,000.00	355,484,907,700	265,653,333,600		
I2050 On 31/12/2050 Spot Bond			3.44000	117.30226	3.43000	117.50800		264,237,280,989,680.00	367,510,837,497	483,381,762,319		
Total I2050 SPOT								4,237,280,989,680.00	367,510,837,497	483,381,762,319		
Total For I2050								4,237,280,989,680.00	367,510,837,497	483,381,762,319		
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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				101.00093		100.97778				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			8.32500	102.90898	8.26000	103.05228				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				101.40596		101.38261				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	101.88659	8.70500	101.86248				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	101.79964	7.84000	101.77816				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond				101.03549		101.01278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.88000	288.55398	3.88000	288.46503			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	100.62891	8.12000	100.60694			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				101.17844		101.15625			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				101.05211		101.02954			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				101.44722		101.42405			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				101.08007		101.05687			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				100.33970		100.31711			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				99.78888		99.76752			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				101.65264		101.63014			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				101.19193		101.16884			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				99.84977		99.82814			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL123 On 14/02/2022 Spot Bond				101.38909		101.36667			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond				101.23801		101.21493				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				100.00815		100.04134				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				99.86813		99.84602				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond				100.84832		100.82543				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			3.06000	159.23887	3.06000	159.19314				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	107.80700	10.00000	107.77900				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			8.16500	99.34059	8.10000	102.96780				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			7.92500	105.02541	7.86000	105.06962				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			8.97000	108.66235	8.90500	108.88526				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				101.59803		101.57720				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				102.00181		101.97908				0.00	0	500,000,000
Total IBL65 SPOT										0.00	0	500,000,000
Total For IBL65										0.00	0	500,000,000
IBL67 On 31/01/2022 Spot Bond			3.16000	158.85184	3.16000	158.80579				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.66425		101.64173				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				101.34970		101.32663				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			9.06000	103.89011	8.99500	104.05489				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				102.36553		102.34292				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.90500	105.40455	7.84000	105.49700				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	31.02535	100.00000	30.95706				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				101.02036		100.99463				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				99.84121		99.81838				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				100.73176		100.70775				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				101.72142		101.69865				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.45068		100.42864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.04398		100.02198				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				101.82399		101.80239				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			8.75000	101.86274	8.68500	101.85821				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	12.37573	100.00000	12.34804				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.95500	102.13266	7.89000	102.19018				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				101.20364		101.18153				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			9.01000	103.33636	8.95500	103.54610				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.28271		101.25922				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			11.36500	101.02581	11.32000	101.27815				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				101.11123		101.08985				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.74500		100.72086				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.51000	107.62363	9.45500	107.89761				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond				101.98021		101.95729				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				102.49049		102.46703				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond				101.24659		101.22380				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				101.73844		101.71493				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond				101.91296		101.88914				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				101.39952		101.37565				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				100.53570		100.51275				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				100.55743		100.53353				0.00	2,400,000,000	600,000,000
Total IDCG19 SPOT										0.00	2,400,000,000	600,000,000
Total For IDCG19										0.00	2,400,000,000	600,000,000
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.85058	4.00000	100.83965				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				100.41373		100.38978				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.40573	100.00000	6.39155				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			8.41000	101.91485	8.35500	102.13029				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.06500	103.07939	8.00000	103.16390				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			940,000,000,000,000.00	29,400,000,000	24,000,000,000	
Total IN406U SPOT									10,000,000,000,000.00	29,400,000,000	24,000,000,000	
Total For IN406U									10,000,000,000,000.00	29,400,000,000	24,000,000,000	
ING196 On 30/06/2027 Spot Bond				69.71813		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	107.80700	10.00000	107.77900				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				100.81090		100.78607				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				101.56082		101.53732				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				101.66937		101.64421				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond				100.87592		100.85374				0.00	0	10,000,000

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 ING383 SPOT										0.00	0	10,000,000
Total For ING383										0.00	0	10,000,000
ING384 On 30/09/2020 Spot Bond				86.49251		86.46269				0.00	0	10,000,000
Total ING384 SPOT										0.00	0	10,000,000
Total For ING384										0.00	0	10,000,000
ING394 On 31/01/2020 Spot Bond				101.48985		101.46745				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				102.05673		102.02619				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				102.72319		102.69481				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				102.26854		102.23832				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			10.20500	108.75881	10.14000	108.82554				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				102.71431		102.68281				0.00	0	127,047,800
Total INLV05 SPOT										0.00	0	127,047,800
Total For INLV05										0.00	0	127,047,800
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	107.80700	10.00000	107.77900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.76506		100.74106				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				100.62049		100.59667				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				100.42392		100.39932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.26336		100.23955				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				100.26632		100.24224				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				100.26928		100.24493				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				100.40480		100.38134				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				101.13927		101.11567				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				100.51737		100.49304				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				101.47104		101.44720				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				101.96797		101.94446				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				101.40056		101.37665				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				101.41581		101.39163				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond				100.23882		100.21500				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				100.24493		100.22050				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond				100.09809		100.07367				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPFC23 On 25/07/2019 Spot Bond				101.48088		101.46003				0.00	0	0
Total IPFC23 SPOT										0.00	0	0
Total For IPFC23										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.17633	2.75000	101.16869				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			6.43000	148.19000	6.43000	148.13426				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				100.71240		100.68765				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				100.07225		100.04454				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.99000	123.73741	4.98000	123.75847				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.99000	123.73741	4.98000	123.75847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.66540		100.63799				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond				102.03509		102.00478				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			10.10500	108.35479	10.04000	108.42183				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				106.08866		106.06388				0.00	0	10,000,000
Total IV035 SPOT										0.00	0	10,000,000
Total For IV035										0.00	0	10,000,000
IV036 On 22/07/2021 Spot Bond				102.29181		102.26079				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				100.34130		100.31037				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			5.26000	150.98546	5.26000	150.93311				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				104.65126		104.56797				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			10.45500	106.09975	10.39000	106.19985				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				106.67181		106.64676				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			10.34500	105.94149	10.28000	106.05070				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				102.05493		102.02379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.21000	154.85714	4.21000	154.80783				0.00	0	90,000,000
Total IV045 SPOT										0.00	0	90,000,000
Total For IV045										0.00	0	90,000,000
IV046 On 21/06/2022 Spot Bond				102.37716		102.34884				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				100.47382		100.44225				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			5.13000	163.25950	5.13000	163.20373				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
IVA898 On 11/07/2019 Spot Bond			7.35000	99.81909	7.35000	99.73890				0.00	0	0
Total IVA898 SPOT										0.00	0	0
Total For IVA898										0.00	0	0
IVA899 On 18/07/2019 Spot Bond			7.35000	99.67884	7.35000	99.59888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA899 SPOT										0.00	0	0
Total For IVA899										0.00	0	0
IVA900 On 25/07/2019 Spot Bond			7.35000	99.53898	7.35000	99.45924				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			7.35000	99.39952	7.35000	99.32000				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			7.50000	99.24546	7.50000	99.16457				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			7.50000	99.10399	7.50000	99.02333				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			7.50000	98.96292	7.50000	98.88249				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			7.50000	98.82226	7.50000	98.74205				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			7.55000	98.67332	7.55000	98.59282				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			7.55000	98.53254	7.55000	98.45228				0.00	0	0
Total IVA957 SPOT										0.00	0	0
Total For IVA957										0.00	0	0
IVA958 On 19/09/2019 Spot Bond			7.55000	98.39216	7.55000	98.31213				0.00	0	0
Total IVA958 SPOT										0.00	0	0
Total For IVA958										0.00	0	0
IVA959 On 26/09/2019 Spot Bond			7.55000	98.25219	7.55000	98.17238				0.00	0	0
Total IVA959 SPOT										0.00	0	0
Total For IVA959										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.09676		100.01476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.18000	104.38766	8.11500	104.36656				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	101.58358	100.00000	101.31413				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			7.97500	106.73231	7.91000	106.83244				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				101.13738		101.11290				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				100.60846		100.58496				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				101.55177		101.52611				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				99.79425		102.07013				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				101.09171		101.06637				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			8.82500	105.06214	8.76000	105.18041				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				100.10224		100.01896				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				101.82203		101.79451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.10386		100.02020				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				100.63402		100.60901				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				100.55436		100.52951				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				100.10278		100.01938				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				101.79523		101.76863				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				102.09215		102.06726				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			8.47500	103.42790	8.41000	103.51695				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				101.11198		101.08860				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				100.54270		100.51714				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				101.33405		101.30808				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	100.60573	8.02000	100.58434				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond				101.63110		101.60699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond				101.92999		101.90627				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				101.63125		101.60654				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond				100.97796		100.95221				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				100.38965		100.36709				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond				101.87177		101.84844				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond				100.79561		100.77147				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				100.68490		100.66166				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond				100.76711		100.74388				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				100.32932		100.30576				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				100.56901		100.54348				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				100.56605		100.54066				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC150 On 17/09/2019 Spot Bond				99.77843		101.80527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC152 On 15/12/2024 Spot Bond				100.50864		100.47908				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				101.38146		101.35912				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond				101.73455		101.71132				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				102.86708		102.84454				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				100.00855		100.04161				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				100.20908		100.18592				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				99.99986		99.97855				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				101.39280		101.36903				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				101.18913		101.16560				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond				100.40424		100.37939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF68U SPOT										0.00	0	0
Total For IVF68U										0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF69U SPOT										0.00	0	0
Total For IVF69U										0.00	0	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF70U SPOT										0.00	0	0
Total For IVF70U										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond				101.89380		101.86516				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond				100.42426		100.39602				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.10170		100.01855				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.02500	106.49250	7.96000	106.60853				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.14343		101.11982				0.00	68,520,000	17,130,000
Total KAP008 SPOT										0.00	68,520,000	17,130,000
Total For KAP008										0.00	68,520,000	17,130,000
KAP009 On 24/05/2020 Spot Bond				101.06339		101.03874				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond				100.75919		100.73562				0.00	0	10,000,000
Total KAP010 SPOT										0.00	0	10,000,000
Total For KAP010										0.00	0	10,000,000
KAP012 On 01/12/2022 Spot Bond				100.81746		100.79266				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond				101.01870		100.99528				0.00	800,000,000	400,000,000
Total KAP013 SPOT										0.00	800,000,000	400,000,000
Total For KAP013										0.00	800,000,000	400,000,000
KAP11 On 24/10/2022 Spot Bond				102.10429		102.07968				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				102.68880		102.66112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				99.83125		99.80700			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			9.50000	125.03929	9.44500	125.36642			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				101.66743		101.64272			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			7.97500	101.56992	7.91000	101.57418			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	100.92635	9.62000	100.90075			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	103.46365	9.71000	103.43655			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				103.31523		103.29282			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.91616		100.89136			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				100.77311		100.75034			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				103.80014		103.77640			0.00	0	800,000,000
Total LBK18 SPOT									0.00	0	800,000,000
Total For LBK18									0.00	0	800,000,000
LBK20 On 08/06/2022 Spot Bond			8.71000	104.51594	8.64500	104.66068			0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.12313		101.10038				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				102.86018		102.83647				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.91000	108.09058	8.84500	108.34365			1,782,000,000,000.00		200,000,000	4,100,000,000
Total LBK24 SPOT									1,782,000,000,000.00		200,000,000	4,100,000,000
Total For LBK24									1,782,000,000,000.00		200,000,000	4,100,000,000
LBK26 On 23/03/2021 Spot Bond				100.72132		100.69852				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				101.14581		101.12123				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			10.33500	102.75186	10.29000	102.98373			13,022,100,000,000.00		1,260,000,000	2,260,000,000
Total LBK28 SPOT									13,022,100,000,000.00		1,260,000,000	2,260,000,000
Total For LBK28									13,022,100,000,000.00		1,260,000,000	2,260,000,000
LBK29 On 07/06/2023 Spot Bond			9.01000	103.01679	8.94500	103.20637				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				100.34781		100.32469				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				101.00277		100.97856				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				101.43671		101.41218				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				101.34580		101.32107				0.00	0	7,500,000,000
Total LBK33 SPOT										0.00	0	7,500,000,000
Total For LBK33										0.00	0	7,500,000,000
LBK35 On 26/03/2024 Spot Bond				100.22106		100.19656				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond				100.22682		100.20421				0.00	0	0
Total LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond				100.24545		100.22096				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.65500	105.13371	7.59000	105.18097				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				101.48040		101.45514				0.00	0	10,000,000
Total LGL05 SPOT										0.00	0	10,000,000
Total For LGL05										0.00	0	10,000,000
LGL06 On 04/10/2022 Spot Bond			9.01000	105.82404	8.94500	105.98238				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				102.22819		102.20590				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond				103.49097		103.46787				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				104.11087		104.08769				0.00	0	10,000,000
Total LGL09 SPOT										0.00	0	10,000,000
Total For LGL09										0.00	0	10,000,000
LGL10 On 08/10/2025 Spot Bond				99.93012		99.90684				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHC12U SPOT										0.00	0	0
Total For LHC12U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.50500	102.51395	12.44000	102.50358				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				101.92075		101.88502				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				101.70539		101.67379				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				101.90581		101.87035				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				101.95029		101.92256				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				102.01938		101.98885				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				101.13320		101.10902				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				101.43916		101.41502				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				101.27471		101.24738				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				101.33263		101.31112				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				100.53073		100.50889				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				101.48500		101.46311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 15/07/2019 Spot Bond				99.79693		99.77662				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				99.22769		99.20737				0.00	0	0
Total MAQ140 SPOT										0.00	0	0
Total For MAQ140										0.00	0	0
MAQ14 On 09/09/2019 Spot Bond				98.66733		98.64714				0.00	0	0
Total MAQ144 SPOT										0.00	0	0
Total For MAQ144										0.00	0	0
MAQ14 On 10/07/2019 Spot Bond				99.89958		99.87950				0.00	0	0
Total MAQ145 SPOT										0.00	0	0
Total For MAQ145										0.00	0	0
MAQ14 On 25/07/2019 Spot Bond				99.61350		99.59417				0.00	0	0
Total MAQ146 SPOT										0.00	0	0
Total For MAQ146										0.00	0	0
MAQ14 On 18/07/2019 Spot Bond				99.73979		99.71978				0.00	0	0
Total MAQ147 SPOT										0.00	0	0
Total For MAQ147										0.00	0	0
MBF05: On 28/09/2019 Spot Bond				100.27742		100.25542				0.00	0	875,000,000
Total MBF053 SPOT										0.00	0	875,000,000
Total For MBF053										0.00	0	875,000,000
MBF05: On 27/03/2020 Spot Bond				100.56298		100.54150				0.00	0	1,500,000,000
Total MBF055 SPOT										0.00	0	1,500,000,000
Total For MBF055										0.00	0	1,500,000,000
MBF05: On 28/08/2020 Spot Bond				101.13466		101.11270				0.00	60,000,000	30,000,000
Total MBF057 SPOT										0.00	60,000,000	30,000,000
Total For MBF057										0.00	60,000,000	30,000,000
MBF05: On 21/05/2021 Spot Bond				101.34980		101.32801				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond				101.12406		101.10188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06: On 07/06/2020 Spot Bond				100.62473		100.60315				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				100.64592		100.62357				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				100.72230		100.70147				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				99.87127		99.84969				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond				100.91044		100.88785				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				101.50068		101.47788				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond				100.99705		100.97461				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				101.01449		100.99164				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				99.78678		99.76520				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				101.60185		101.57934				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				101.54528		101.52247				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04: On 27/09/2021 Spot Bond				100.17942		100.15707				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond				100.18156		100.15894				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				100.89440		100.87222				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				100.90501		100.88257				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				100.17944		100.15709				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				100.18158		100.15897				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				100.00000		104.48581				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			9.13500	101.91701	9.07000	102.03628				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.30500	100.79653	8.24000	100.78775				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond				109.84123		109.80959				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.20830	100.66076	10.20833	100.63269				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			13.50830	101.06902	13.50833	101.03177				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.58821		100.55394				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.05500	106.12137	7.99000	106.20257				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.88663		100.86114				0.00	0	10,000,000
Total MMIG03 SPOT										0.00	0	10,000,000
Total For MMIG03										0.00	0	10,000,000
MMIG0 On 12/08/2025 Spot Bond			10.96000	105.92368	10.90500	106.13556				0.00	0	10,000,000
Total MMIG04 SPOT										0.00	0	10,000,000
Total For MMIG04										0.00	0	10,000,000
MMIG0 On 12/08/2022 Spot Bond			9.31000	108.36732	9.24500	108.51681				0.00	0	1,060,000,000
Total MMIG05 SPOT										0.00	0	1,060,000,000
Total For MMIG05										0.00	0	1,060,000,000
MMIG0 On 19/10/2028 Spot Bond				103.91732		103.89390				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				100.41646		100.39226				0.00	0	30,000,000
Total MMIG07 SPOT										0.00	0	30,000,000
Total For MMIG07										0.00	0	30,000,000
MQB00 On 28/08/2023 Spot Bond				109.90514		109.87329				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				100.45084		100.38019				0.00	4,500,000,000	4,500,000,000
Total MTN06 SPOT										0.00	4,500,000,000	4,500,000,000
Total For MTN06										0.00	4,500,000,000	4,500,000,000
MTN07 On 13/07/2022 Spot Bond				101.35704		100.93303				0.00	1,500,000,000	1,500,000,000
Total MTN07 SPOT										0.00	1,500,000,000	1,500,000,000
Total For MTN07										0.00	1,500,000,000	1,500,000,000
MTN08 On 11/10/2020 Spot Bond				100.28150		100.25931				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				100.99437		100.97174				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond				101.10991		101.08681				0.00	0	5,900,000,000

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 MTN10 SPOT										0.00	0	5,900,000,000
Total For MTN10										0.00	0	5,900,000,000
MTN11 On 04/06/2021 Spot Bond				100.90583		100.88262				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				100.43873		100.41434				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				100.79174		100.76687				0.00	0	10,000,000
Total MTN13 SPOT										0.00	0	10,000,000
Total For MTN13										0.00	0	10,000,000
MTN14 On 10/05/2022 Spot Bond				101.34613		101.32278				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				101.37645		101.35255				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				100.86495		100.84170				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond				100.88821		100.86432				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				100.91525		100.89060				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				101.21075		101.18865				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.17933		101.15556				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond				101.12460		101.09984				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond				101.11277		101.08828				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211On 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				100.58197		100.55961				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				100.57139		100.54837				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				100.54888		100.52545				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				100.37786		100.35271				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				100.44594		100.41621				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				101.91394		101.88036				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				101.51152		101.48932				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond				101.58164		101.55829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond				101.82634		101.79892				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				102.03341		102.00253				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				102.22307		102.18901				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			8.46000	100.46242	8.39500	100.62690				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			7.44500	102.15799	7.38000	102.19930				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.91000	108.12432	8.84500	108.32213				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			9.96000	107.20062	9.90500	107.45195				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				101.51520		101.49246				0.00	0	2,000,000,000
Total NBG01G SPOT										0.00	0	2,000,000,000
Total For NBG01G										0.00	0	2,000,000,000
NBG02 On 30/04/2024 Spot Bond				101.54384		101.52066				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				101.56360		101.54012				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			7.83500	102.31662	7.77000	102.38084				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			7.20000	106.17554	7.13500	106.26055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.38000	102.72673	9.38000	102.70115				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			8.71000	106.70105	8.64500	106.92959				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			7.52500	103.42993	7.46000	103.52889				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			7.77500	105.83314	7.71000	105.96397				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			8.61000	107.34243	8.55500	107.56398				0.00	0	90,000,000
Total NBK16A SPOT										0.00	0	90,000,000
Total For NBK16A										0.00	0	90,000,000
NBK17/On 22/04/2026 Spot Bond			8.81000	107.72466	8.75500	107.98694				0.00	0	1,230,000,000
Total NBK17A SPOT										0.00	0	1,230,000,000
Total For NBK17A										0.00	0	1,230,000,000
NBK18/On 01/06/2020 Spot Bond			8.39500	101.58654	8.33000	101.61999				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			8.30500	104.26702	8.24000	104.41262				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			9.16000	106.98841	9.10500	107.25057				0.00	0	20,000,000
Total NBK20A SPOT										0.00	0	20,000,000
Total For NBK20A										0.00	0	20,000,000
NBK20/On 25/06/2021 Spot Bond				100.41194		100.38917				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.72000	109.83397	9.66500	110.11794				0.00	0	40,000,000
Total NBK21A SPOT										0.00	0	40,000,000
Total For NBK21A										0.00	0	40,000,000
NBK22/On 19/11/2022 Spot Bond			9.05000	104.17353	8.98500	104.33768				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.23000	108.23521	9.17500	108.48127				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				101.38581		101.36313				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			9.31000	110.67974	9.25500	110.98739				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				101.28257		101.25909				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			8.61000	110.30331	8.54500	110.48434				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				104.01580		103.99371				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	16.02557	100.00000	15.99030				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				104.93529		104.91362				0.00	0	10,000,000
Total NBK26B SPOT										0.00	0	10,000,000
Total For NBK26B										0.00	0	10,000,000
NBK27/On 10/05/2026 Spot Bond			9.52000	109.73473	9.46500	109.99392				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			9.02000	107.53231	8.95500	107.72884				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				101.70042		101.67804				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			9.16000	111.34526	9.10500	111.61248				0.00	0	1,070,000,000

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 NBK29A SPOT										0.00	0	1,070,000,000
Total For NBK29A										0.00	0	1,070,000,000
NBK30/ On 20/02/2024 Spot Bond			8.29500	108.49280	8.23000	108.72216				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				102.20888		102.18643				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			8.28000	105.49167	8.21500	105.70808				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				101.24874		101.22398				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				102.58578		102.56334				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				103.18768		103.16443				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				104.22128		104.19886				0.00	0	50,000,000
Total NBK36B SPOT										0.00	0	50,000,000
Total For NBK36B										0.00	0	50,000,000
NBK37I On 02/08/2019 Spot Bond				101.53001		101.50753				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				102.95531		102.93312				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			7.31500	104.31521	7.25000	104.30686				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	89.50969	100.00000	89.30249				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.73500	58.15977	10.68000	58.29734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				101.70530		101.67959				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				101.32364		101.30185				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				102.13304		102.11058				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				103.06286		103.04034				0.00	0	20,000,000
Total NBK43B SPOT										0.00	0	20,000,000
Total For NBK43B										0.00	0	20,000,000
NBK44I On 15/02/2021 Spot Bond				101.39827		101.37609				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond				101.53269		101.50973				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				102.43677		102.41422				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				103.08276		103.06049				0.00	0	500,000,000
Total NBK47B SPOT										0.00	0	500,000,000
Total For NBK47B										0.00	0	500,000,000
NBK48I On 09/11/2021 Spot Bond				101.30772		101.28547				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				101.34641		101.32346				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				101.76018		101.73723				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond				101.04712		101.02466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond				101.10852		101.08557				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond				101.48432		101.46156				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				101.10911		101.08525				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				102.82727		102.80548				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				100.37401		100.34913				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.90500	105.85581	9.85000	106.03515				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				100.37200		100.34725				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			9.94000	105.04820	9.88500	105.22653				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				100.37401		100.34913				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				100.37711		100.35201				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond				100.38112		100.35576				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				100.33843		100.31356				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
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED11U SPOT									0.00	0	0
Total For NED11U									0.00	0	0
NED17 On 14/10/2019 Spot Bond				102.20731		102.18077			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				102.18051		102.15393			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				102.06089		101.98006			0.00	0	20,000,000
Total NED19 SPOT									0.00	0	20,000,000
Total For NED19									0.00	0	20,000,000
NED20 On 01/07/2020 Spot Bond			8.60500	102.61508	8.54000	102.65334			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond				105.92279		105.89012			0.00	0	20,000,000
Total NEDT1A SPOT									0.00	0	20,000,000
Total For NEDT1A									0.00	0	20,000,000
NEDT1 On 26/11/2021 Spot Bond				107.76793		107.73849			0.00	0	10,083,200
Total NEDT1B SPOT									0.00	0	10,083,200
Total For NEDT1B									0.00	0	10,083,200
NET52 On 23/01/2020 Spot Bond				101.72566		101.70380			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				104.53300		104.50767			0.00	0	10,000,000
Total NGL01 SPOT									0.00	0	10,000,000
Total For NGL01									0.00	0	10,000,000
NGL02 On 15/03/2022 Spot Bond				105.15936		105.13423			0.00	40,000,000	40,000,000
Total NGL02 SPOT									0.00	40,000,000	40,000,000
Total For NGL02									0.00	40,000,000	40,000,000
NGL03 On 26/05/2022 Spot Bond				101.17901		101.14947			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				104.03025		104.00550			0.00	0	0
Total NGL04 SPOT									0.00	0	0
Total For NGL04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL05 On 26/07/2023 Spot Bond				103.33065		103.30531			0.00	0	52,000,000
Total NGL05 SPOT									0.00	0	52,000,000
Total For NGL05									0.00	0	52,000,000
NGL06 On 01/12/2023 Spot Bond				101.14373		101.11795			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				99.90132		99.87661			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				104.82984		104.74243			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				102.36975		102.33766			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				100.67695		100.64592			0.00	0	0
Total NGT103 SPOT									0.00	0	0
Total For NGT103									0.00	0	0
NGT10/ On 15/01/2025 Spot Bond				100.34116		100.31024			0.00	0	0
Total NGT104 SPOT									0.00	0	0
Total For NGT104									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900			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	101.93548	13.50000	101.89929			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 16/04/2021 Spot Bond				102.28972		102.26174			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00 On 16/04/2022 Spot Bond				102.39855		102.36917			0.00	0	0
Total NHM007 SPOT									0.00	0	0
Total For NHM007									0.00	0	0
NHM00 On 26/04/2020 Spot Bond				101.84574		101.81968			0.00	0	0
Total NHM008 SPOT									0.00	0	0
Total For NHM008									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM00 On 26/04/2022 Spot Bond				102.10320		102.07340			0.00	0	0
Total NHM009 SPOT									0.00	0	0
Total For NHM009									0.00	0	0
NHM01 On 24/05/2020 Spot Bond				101.12081		101.09493			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				101.27394		101.24436			0.00	0	0
Total NHM011 SPOT									0.00	0	0
Total For NHM011									0.00	0	0
NHM01 On 13/06/2022 Spot Bond				100.65762		100.62804			0.00	0	0
Total NHM012 SPOT									0.00	0	0
Total For NHM012									0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.34000	207.43789	4.34000	207.37140			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			3.84000	179.98588	3.84000	179.93058			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			3.74500	131.87608	3.73500	131.90357			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			4.02000	95.38958	4.02000	95.35982			0.00	0	70,000,000
Total NI29 SPOT									0.00	0	70,000,000
Total For NI29									0.00	0	70,000,000
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			4.53000	103.80260	4.53000	103.76867			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			3.85000	131.16661	3.84000	131.19353			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			4.24000	128.56923	4.23000	128.59408			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			4.31000	173.67356	4.31000	173.61801			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.69000	168.75535	4.69000	168.69968			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			4.24500	108.05391	4.24500	108.01941			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			7.35500	106.16188	7.29000	106.20663			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				105.48663		105.44267			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				101.08545		101.06094			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				101.12460		101.09984			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				100.57104		100.54655			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				100.58959		100.56429			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				101.62963		101.41357			0.00	0	0
Total NN08 SPOT									0.00	0	0
Total For NN08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NNF01 On 21/08/2019 Spot Bond				106.08628		106.08628			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			8.99000	102.45059	8.92500	102.48095			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				101.21205		101.18879			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				101.10567		101.08134			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				101.10693		101.08257			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				101.06514		101.04175			0.00	0	0
Total NQ1A28 SPOT									0.00	0	0
Total For NQ1A28									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.18500	103.32577	8.12000	103.35867			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				101.10339		101.07912			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				101.15452		101.12908			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				101.12470		101.09994			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			8.38500	103.34713	8.32000	103.37941			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				101.15457		101.12912			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond				101.27348		101.24529			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			8.10500	114.02847	8.04000	114.20405			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.01000	182.80049	4.01000	182.74349			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			10.26000	112.97431	10.20500	113.29740		10,260,000,000,000.00	1,000,000,000	6,140,000,000	
Total NRA028 SPOT								10,260,000,000,000.00	1,000,000,000	6,140,000,000	
Total For NRA028								10,260,000,000,000.00	1,000,000,000	6,140,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	13.28055	100.00000	13.25115		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				102.19716		102.17383		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				102.19799		102.17547		0.00	2,000,000,000	2,000,000,000	
Total NTC20 SPOT								0.00	2,000,000,000	2,000,000,000	
Total For NTC20								0.00	2,000,000,000	2,000,000,000	
NTC21 On 24/03/2022 Spot Bond				101.47880		101.45562		0.00	0	0	
Total NTC21 SPOT								0.00	0	0	
Total For NTC21								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC22 On 15/02/2021 Spot Bond				101.76248		101.73986				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				102.06947		102.04611				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond				100.09420		100.01284				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				100.65207		100.62905				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				100.74207		100.71851				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				101.13536		101.11036				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				101.48143		101.45925				0.00	0	680,000,000
Total OML02 SPOT										0.00	0	680,000,000
Total For OML02										0.00	0	680,000,000
OML03 On 27/11/2019 Spot Bond			7.58000	101.56902	7.51500	101.57418				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				100.96670		100.94308				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			8.05000	103.99303	7.98500	104.01532				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			9.26000	105.48771	9.19500	105.61717				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			10.11000	106.77958	10.05500	106.99107				0.00	0	1,020,000,000
Total OML07 SPOT										0.00	0	1,020,000,000
Total For OML07										0.00	0	1,020,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML08 On 14/09/2020 Spot Bond				101.55393		101.53061			0.00	0	10,000,000
Total OML08 SPOT									0.00	0	10,000,000
Total For OML08									0.00	0	10,000,000
OML09 On 14/09/2022 Spot Bond			9.41000	107.34591	9.34500	107.49980			0.00	0	1,000,000,000
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			10.21000	108.59082	10.15500	108.81820			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				100.57705		100.55343			0.00	800,000,000	400,000,000
Total OML11 SPOT									0.00	800,000,000	400,000,000
Total For OML11									0.00	800,000,000	400,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT11 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
PBUJ11 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
PBVJ11 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	107.80700	10.00000	107.77900			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				100.56985		100.54541			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				101.42360		101.40014			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				100.85324		100.83021			0.00	0	0
Total PMM47 SPOT									0.00	0	0
Total For PMM47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM48 On 28/02/2020 Spot Bond				100.92169		100.89813			0.00	0	0
Total PMM48 SPOT									0.00	0	0
Total For PMM48									0.00	0	0
PMM50 On 28/02/2020 Spot Bond				100.90116		100.87814			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond				100.95238		100.92800			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PMM52 On 28/11/2019 Spot Bond				100.86075		100.83857			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				101.09752		101.06978			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				101.05582		101.03367			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				101.10561		101.08237			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				101.14915		101.12495			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				101.23617		101.21005			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				101.24860		101.22220			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				101.26102		101.23435			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			8.16000	113.28208	8.10500	113.58561		090,263,605,152,000.00	1,422,826,422,200	750,619,656,000	
Total R186 SPOT								10,263,605,152,000.00	422,826,422,200	750,619,656,000	
Total For R186								10,263,605,152,000.00	422,826,422,200	750,619,656,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Spot Bond			2.81000	300.93904	2.81000	300.85491			18,294,443,742,000.00	6,510,478,200	33,065,472,400
Total R197 SPOT									18,294,443,742,000.00	6,510,478,200	33,065,472,400
Total For R197									18,294,443,742,000.00	6,510,478,200	33,065,472,400
R202 On 07/12/2033 Spot Bond			3.34000	231.92750	3.34000	231.85936			365,454,851,134,000.00	109,417,620,100	272,650,559,500
Total R202 SPOT									365,454,851,134,000.00	109,417,620,100	272,650,559,500
Total For R202									365,454,851,134,000.00	109,417,620,100	272,650,559,500
R2023 On 28/02/2023 Spot Bond			7.31000	104.04892	7.24500	104.23611			968,754,967,713,000.00	1,910,910,392,300	1,507,998,042,300
Total R2023 SPOT									968,754,967,713,000.00	1,910,910,392,300	1,507,998,042,300
Total For R2023									968,754,967,713,000.00	1,910,910,392,300	1,507,998,042,300
R2030 On 31/01/2030 Spot Bond			8.88500	97.42736	8.84000	97.69688			656,624,566,770,000.00	2,324,887,402,000	1,296,134,671,200
Total R2030 SPOT									656,624,566,770,000.00	2,324,887,402,000	1,296,134,671,200
Total For R2030									656,624,566,770,000.00	2,324,887,402,000	1,296,134,671,200
R2032 On 31/03/2032 Spot Bond			9.22500	94.92235	9.18500	95.18084			342,673,709,160,000.00	687,552,705,600	650,954,352,800
Total R2032 SPOT									342,673,709,160,000.00	687,552,705,600	650,954,352,800
Total For R2032									342,673,709,160,000.00	687,552,705,600	650,954,352,800
R2035 On 28/02/2035 Spot Bond			9.50000	98.00045	9.46500	98.24815			172,084,456,800,000.00	965,482,574,400	729,090,410,700
Total R2035 SPOT									172,084,456,800,000.00	965,482,574,400	729,090,410,700
Total For R2035									172,084,456,800,000.00	965,482,574,400	729,090,410,700
R2037 On 31/01/2037 Spot Bond			9.61500	94.25741	9.58000	94.50672			439,296,368,488,000.00	877,721,931,200	465,449,585,600
Total R2037 SPOT									439,296,368,488,000.00	877,721,931,200	465,449,585,600
Total For R2037									439,296,368,488,000.00	877,721,931,200	465,449,585,600
R2040 On 31/01/2040 Spot Bond			9.70500	97.61008	9.69000	97.71066			244,137,863,890,000.00	1,158,592,258,000	847,018,559,200
Total R2040 SPOT									244,137,863,890,000.00	1,158,592,258,000	847,018,559,200
Total For R2040									244,137,863,890,000.00	1,158,592,258,000	847,018,559,200
R2044 On 31/01/2044 Spot Bond			9.76000	94.38060	9.74000	94.52677			908,966,671,264,000.00	1,220,181,011,400	964,351,373,200
Total R2044 SPOT									908,966,671,264,000.00	1,220,181,011,400	964,351,373,200
Total For R2044									908,966,671,264,000.00	1,220,181,011,400	964,351,373,200
R2048 On 28/02/2048 Spot Bond			9.72000	93.67561	9.70500	93.78412			837,041,963,560,000.00	3,069,654,523,000	1,228,951,884,400
Total R2048 SPOT									837,041,963,560,000.00	3,069,654,523,000	1,228,951,884,400
Total For R2048									837,041,963,560,000.00	3,069,654,523,000	1,228,951,884,400
R207 On 15/01/2020 Spot Bond			6.30000	100.28850	6.30000	103.88949			44,100,000,000,000.00	7,000,000,000	64,479,217,900
Total R207 SPOT									44,100,000,000,000.00	7,000,000,000	64,479,217,900
Total For R207									44,100,000,000,000.00	7,000,000,000	64,479,217,900
R208 On 31/03/2021 Spot Bond			6.31500	102.46282	6.32500	102.42909			847,571,362,152,000.00	1,084,334,340,800	557,907,917,900
Total R208 SPOT									847,571,362,152,000.00	1,084,334,340,800	557,907,917,900
Total For R208									847,571,362,152,000.00	1,084,334,340,800	557,907,917,900

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Spot Bond			9.48500	74.74605	9.45000	74.95978			145,569,950,303,000.00	1,385,932,519,800	1,297,065,909,900
Total R209 SPOT												15,569,950,303,000.00	385,932,519,800	297,065,909,900
Total For R209												15,569,950,303,000.00	385,932,519,800	297,065,909,900
R210	On	31/03/2028	Spot Bond			3.13000	190.02644	3.13000	189.97168			2,372,854,252,000.00	758,100,400	62,354,457,400
Total R210 SPOT												2,372,854,252,000.00	758,100,400	62,354,457,400
Total For R210												2,372,854,252,000.00	758,100,400	62,354,457,400
R212	On	31/01/2022	Spot Bond			2.51000	161.38841	2.51000	161.34448			410,854,858,692,000.00	562,093,569,200	314,558,649,500
Total R212 SPOT												10,854,858,692,000.00	562,093,569,200	314,558,649,500
Total For R212												10,854,858,692,000.00	562,093,569,200	314,558,649,500
R213	On	28/02/2031	Spot Bond			9.06500	87.72523	9.02000	87.99246			916,268,218,401,000.00	1,204,221,535,400	686,092,757,600
Total R213 SPOT												16,268,218,401,000.00	204,221,535,400	686,092,757,600
Total For R213												16,268,218,401,000.00	204,221,535,400	686,092,757,600
R214	On	28/02/2041	Spot Bond			9.72000	73.34120	9.70000	73.46004			004,544,441,924,000.00	3,189,767,946,700	1,047,228,487,200
Total R214 SPOT												14,544,441,924,000.00	189,767,946,700	1,047,228,487,200
Total For R214												14,544,441,924,000.00	189,767,946,700	1,047,228,487,200
RCG01	On	24/10/2019	Spot Bond				101.98933		101.96759			0.00	0	0
Total RCG01B SPOT												0.00	0	0
Total For RCG01B												0.00	0	0
RDF02U	On	04/12/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT												0.00	0	0
Total For RDF02U												0.00	0	0
RDF05U	On	04/12/2019	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT												0.00	0	0
Total For RDF05U												0.00	0	0
RDF06U	On	28/08/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT												0.00	0	0
Total For RDF06U												0.00	0	0
RDF07U	On	22/12/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT												0.00	0	0
Total For RDF07U												0.00	0	0
RDF08U	On	01/08/2023	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT												0.00	0	0
Total For RDF08U												0.00	0	0
RDF09U	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.49962		101.47826				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.29356		100.21419				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				101.35786		101.27713				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 02/12/2021 Spot Bond				100.80441		100.78002			0.00	0	8,300,000,000
Total RDFB09 SPOT									0.00	0	8,300,000,000
Total For RDFB09									0.00	0	8,300,000,000
RDFB10 On 27/03/2020 Spot Bond				100.51264		100.49014			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB11 On 27/03/2022 Spot Bond				100.60591		100.58208			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB12 On 27/11/2022 Spot Bond				100.95764		100.93382			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB13 On 12/03/2021 Spot Bond				100.98825		100.80080			0.00	200,000,000	200,000,000
Total RDFB13 SPOT									0.00	200,000,000	200,000,000
Total For RDFB13									0.00	200,000,000	200,000,000
RDFB14 On 12/03/2023 Spot Bond				100.55433		100.53057			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB15 On 05/12/2023 Spot Bond				100.73295		100.70922			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB16 On 11/02/2022 Spot Bond				101.24661		101.22382			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB17 On 11/02/2024 Spot Bond				101.28249		101.25901			0.00	0	4,600,000,000
Total RDFB17 SPOT									0.00	0	4,600,000,000
Total For RDFB17									0.00	0	4,600,000,000
RDFB18 On 11/02/2026 Spot Bond				101.31124		101.28722			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB19 On 22/03/2022 Spot Bond				100.25484		100.23182			0.00	0	0
Total RDFB19 SPOT									0.00	0	0
Total For RDFB19									0.00	0	0
RDFB20 On 22/03/2024 Spot Bond				100.26190		100.23823			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB2 On 22/03/2026 Spot Bond				100.26922		100.24488			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				100.09543		100.01376			0.00	0	0
Total RDFB22 SPOT									0.00	0	0
Total For RDFB22									0.00	0	0
RDFC4 On 16/10/2019 Spot Bond				101.88315		101.86265			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				101.16073		101.13901			0.00	480,000,000	240,000,000
Total RDFC46 SPOT									0.00	480,000,000	240,000,000
Total For RDFC46									0.00	480,000,000	240,000,000
RDFC4 On 28/07/2019 Spot Bond				101.45301		101.43151			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				100.70876		100.68667			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				101.07286		101.04951			0.00	0	0
Total REBC15 SPOT									0.00	0	0
Total For REBC15									0.00	0	0
RED12 On 12/04/2021 Spot Bond				102.66992		102.63725			0.00	0	20,000,000
Total RED121 SPOT									0.00	0	20,000,000
Total For RED121									0.00	0	20,000,000
RED20 On 05/01/2020 Spot Bond				99.99919		99.96772			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				99.99906		99.96361			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				100.54299		100.51140			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED40 On 26/11/2019 Spot Bond				101.36282		101.32849				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond				101.00710		100.97413				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				105.65734		105.63220				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				107.05011		107.01837				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				103.74336		103.70226				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				99.90172		99.86881				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				102.03648		102.00450				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.06752		101.04517				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				101.72348		101.69990				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				101.80040		101.77626				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES38 On 01/08/2020 Spot Bond				101.50260		101.47774			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond				99.77149		99.74839			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond				100.88225		100.85841			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.50500	106.08973	7.44000	106.17898			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.96000	102.61324	8.89500	102.82559		26,880,000,000,000.00	3,000,000,000	3,000,000,000	
Total RW23 SPOT								26,880,000,000,000.00	3,000,000,000	3,000,000,000	
Total For RW23								26,880,000,000,000.00	3,000,000,000	3,000,000,000	
RW28 On 10/12/2028 Spot Bond			10.66500	98.22412	10.62000	98.45597		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	107.80700	10.00000	107.77900		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				101.74598		101.72190		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18 On 24/10/2020 Spot Bond				102.93468		102.91099			0.00	0	10,000,000
Total SBK18 SPOT									0.00	0	10,000,000
Total For SBK18									0.00	0	10,000,000
SBK19 On 24/10/2019 Spot Bond				101.85879		101.83338			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				101.62709		101.60264			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				102.72652		102.70161			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				102.90679		102.88319			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			9.51000	106.25814	9.44500	106.39821			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				104.32424		104.29999			0.00	0	20,000,000
Total SBK24 SPOT									0.00	0	20,000,000
Total For SBK24									0.00	0	20,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				105.81878		105.79374			0.00	0	20,000,000
Total SBK25 SPOT									0.00	0	20,000,000
Total For SBK25									0.00	0	20,000,000
SBK26 On 25/04/2021 Spot Bond			8.85500	107.89861	8.79000	107.98377			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				101.56879		101.54517			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				101.49780		101.54827			0.00	2,400,000,000	4,100,000,000
Total SBS18 SPOT									0.00	2,400,000,000	4,100,000,000
Total For SBS18									0.00	2,400,000,000	4,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			7.70500	104.76702	7.64000	104.86562			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.84000	107.49808	8.78500	107.76283			0.00	0	10,000,000
Total SBS20 SPOT									0.00	0	10,000,000
Total For SBS20									0.00	0	10,000,000
SBS21 On 15/05/2026 Spot Bond				105.40823		105.38742			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.31000	110.63304	8.24500	110.86475			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.95000	97.10282	8.89500	97.35199			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.08500	104.50166	9.03000	104.79109			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				100.54743		100.52670			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.01000	107.38892	8.95500	107.59465			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond				101.91698		101.89513			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.85500	103.51511	7.79000	103.52869			0.00	0	20,000,000
Total SBS37 SPOT									0.00	0	20,000,000
Total For SBS37									0.00	0	20,000,000
SBS38 On 29/01/2025 Spot Bond			8.59500	106.08531	8.54000	106.30371			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.59500	104.95140	9.55000	105.22122			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4 On 16/11/2021 Spot Bond			7.94500	102.53884	7.88000	102.65638			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				101.80593		101.78348			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			8.19000	106.60125	8.12500	106.77178			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			8.70000	110.85576	8.64500	111.11041			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			9.09500	111.50691	9.04000	111.81841			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				102.16141		102.13915			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			8.22000	111.56539	8.15500	111.75000			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				103.30217		103.27958			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				101.75571		101.73346			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				102.71291		102.69014			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.49000	106.22454	8.42500	106.34995			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.20000	106.27908	9.14500	106.45732			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS52 On 29/01/2030 Spot Bond				103.79345		103.77108			0.00	0	20,000,000
Total SBS52 SPOT									0.00	0	20,000,000
Total For SBS52									0.00	0	20,000,000
SBS53 On 03/05/2027 Spot Bond				104.15923		104.13759			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				100.94013		100.91832			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond				101.51707		101.49412			0.00	4,000,000,000	1,000,000,000
Total SBS55 SPOT									0.00	4,000,000,000	1,000,000,000
Total For SBS55									0.00	4,000,000,000	1,000,000,000
SBS56 On 12/06/2022 Spot Bond			8.06500	102.82683	8.00000	102.97440			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				102.01150		101.98872			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				102.85364		102.83158			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				99.91493		99.89357			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				102.66794		102.64526			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				101.55266		101.52928			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond				101.57046		101.54681			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond				101.61360		101.58928			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS65 On 15/05/2024 Spot Bond				101.20808		101.18513			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0
SBS66 On 26/06/2022 Spot Bond				100.20416		100.18154			0.00	0	0
Total SBS66 SPOT									0.00	0	0
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond				100.21467		100.19088			0.00	0	300,000,000
Total SBS67 SPOT									0.00	0	300,000,000
Total For SBS67									0.00	0	300,000,000
SBSI11 On 07/12/2023 Spot Bond			3.71000	290.48055	3.71000	290.39232			0.00	0	205,400,000
Total SBSI11 SPOT									0.00	0	205,400,000
Total For SBSI11									0.00	0	205,400,000
SBSI14 On 07/12/2033 Spot Bond			4.44000	205.16495	4.44000	205.09864			0.00	0	290,000,000
Total SBSI14 SPOT									0.00	0	290,000,000
Total For SBSI14									0.00	0	290,000,000
SBT101 On 31/03/2022 Spot Bond				106.46938		106.44058			0.00	501,078,600	633,369,600
Total SBT101 SPOT									0.00	501,078,600	633,369,600
Total For SBT101									0.00	501,078,600	633,369,600
SBT102 On 30/09/2022 Spot Bond				104.74199		104.71150			0.00	0	130,913,400
Total SBT102 SPOT									0.00	0	130,913,400
Total For SBT102									0.00	0	130,913,400
SBT103 On 31/03/2024 Spot Bond				101.68239		101.65226			0.00	0	0
Total SBT103 SPOT									0.00	0	0
Total For SBT103									0.00	0	0
SBT201 On 13/02/2023 Spot Bond				103.82705		103.80111			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				100.92350		100.89766			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			9.36000	104.56424	9.29500	104.77458			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				102.13005		102.10443			0.00	0	0
Total SBT204 SPOT									0.00	0	0
Total For SBT204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI004 On 20/01/2021 Spot Bond				99.83448		99.80149			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				99.83462		99.80163			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				97.20402		97.17151			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900			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				102.90631		102.88303			0.00	800,000,000	400,000,000
Total SLI4 SPOT									0.00	800,000,000	400,000,000
Total For SLI4									0.00	800,000,000	400,000,000
SLRA1 On 15/08/2019 Spot Bond				101.26076		101.23677			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				101.29510		101.27042			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				101.22873		101.20537			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				101.26334		101.23930			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				101.31607		101.29098			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				101.32963		101.30426			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRB3 On 15/11/2020 Spot Bond				101.33232		101.30690			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				101.33932		101.31376			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				101.42800		101.40069			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				101.45660		101.42871			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				101.39166		101.36506			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				101.42214		101.39494			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				101.29473		101.27194			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			9.08000	111.09827	9.01500	111.28629			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				101.50917		101.48516			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				101.58940		101.56579			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				101.46393		101.44142			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				101.98721		101.96412			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA6 On 21/08/2019 Spot Bond				101.14643		101.12452			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				101.15971		101.13738			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				101.11505		101.09074			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				101.17218		101.14986			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				100.64946		100.62382			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				101.91995		101.89580			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				100.19974		100.17484			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				100.41764		100.39347			0.00	0	0
Total SPG005 SPOT									0.00	0	0
Total For SPG005									0.00	0	0
SPG00: On 18/06/2022 Spot Bond				100.40473		100.38135			0.00	0	0
Total SPG006 SPOT									0.00	0	0
Total For SPG006									0.00	0	0
SPG00: On 18/06/2024 Spot Bond				100.41392		100.39000			0.00	0	0
Total SPG007 SPOT									0.00	0	0
Total For SPG007									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.75000	101.97366	7.68500	102.00128			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.97500	99.80230	7.91000	99.88355			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.97500	99.80230	7.91000	99.88355			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			4.40500	127.48803	4.39500	127.51202			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			9.66000	104.78744	9.60500	105.05702			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			10.93500	76.81525	10.89000	77.03266			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				100.24965		100.22475			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02: On 07/12/2023 Spot Bond				100.79679		100.76855			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				100.41891		100.39453			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.81741		100.79261			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03: On 17/11/2020 Spot Bond				101.24881		101.22405			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.86329		100.83704			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	104.20950	9.55000	104.18266			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond				99.76881		99.74545			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.71000	105.99892	8.64500	106.20808			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.42000	105.41887	4.42000	105.38472			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04: On 09/02/2027 Spot Bond				99.83040		99.80385			0.00	0	20,000,000
Total SSN044 SPOT									0.00	0	20,000,000
Total For SSN044									0.00	0	20,000,000
SSN04: On 30/04/2027 Spot Bond				101.73340		101.70720			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04: On 05/04/2027 Spot Bond				99.87535		99.85203			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05(On 08/12/2023 Spot Bond			3.84000	289.00592	3.84000	288.91713			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05(On 26/09/2020 Spot Bond				100.20119		100.17890			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05(On 26/10/2020 Spot Bond				101.80243		101.78008			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN05(On 26/10/2020 Spot Bond			6.45700	103.96662	6.39200	104.03061			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				101.73151		101.70713			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				101.55221		101.52820			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05(On 19/12/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN06(On 05/10/2022 Spot Bond				99.99990		99.97913			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			4.35000	173.14818	4.35000	173.09262			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN06(On 31/01/2025 Spot Bond			3.79000	131.57150	3.78000	131.59874			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			4.76000	100.51995	4.76000	100.48647			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06: On 31/03/2029 Spot Bond			4.01000	95.47185	4.01000	95.44209				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			4.31000	173.67356	4.31000	173.61801				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.96067		100.93607				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.94939		100.92509				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond				100.92160		100.89804				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.42637		100.40168				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.41995		100.39564				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond				100.39967		100.37501				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond				99.76539		99.74168				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN079 On 31/07/2021 Spot Bond				105.06600		102.40608				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN080 On 16/08/2020 Spot Bond				103.35579		103.33444				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN081 On 27/08/2024 Spot Bond				101.00191		100.97694				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN082 On 12/09/2025 Spot Bond				100.59874		100.57303				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN083 On 05/11/2023 Spot Bond				101.50368		101.47928				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN084 On 07/12/2033 Spot Bond			4.21500	210.32215	4.21500	210.25543				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN085 On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN086 On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN087 On 10/10/2019 Spot Bond				101.91038		101.88816				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			9.18000	101.49484	9.12500	101.72610				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				101.20851		101.18631				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			7.95500	103.45526	7.89000	103.44170				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A11 On 21/08/2020 Spot Bond				101.14588		101.12120				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			7.85500	106.57443	7.79000	106.62248				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				101.12708		101.10251				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.95500	106.29455	7.89000	106.34220				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				101.00863		100.98399				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			7.90500	105.53403	7.84000	105.58173				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				101.14740		101.12509				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				101.09475		101.07122				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				101.11893		101.09485				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	102.36797	8.55000	102.34468				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				101.01553		100.99378				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				99.93360		99.91135				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS141 On 28/10/2019 Spot Bond				101.83899		101.81797			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				101.63096		101.60685			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				100.65149		100.62981			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.35382		100.33029			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				100.15224		100.13151			0.00	1,000,000,000	1,000,000,000
Total TFS147 SPOT									0.00	1,000,000,000	1,000,000,000
Total For TFS147									0.00	1,000,000,000	1,000,000,000
TFS148 On 12/10/2022 Spot Bond				100.62067		100.59938			0.00	0	0
Total TFS148 SPOT									0.00	0	0
Total For TFS148									0.00	0	0
TFS149 On 31/10/2021 Spot Bond				101.52571		101.50275			0.00	0	0
Total TFS149 SPOT									0.00	0	0
Total For TFS149									0.00	0	0
TFS151 On 30/11/2020 Spot Bond				100.82879		100.80645			0.00	0	0
Total TFS151 SPOT									0.00	0	0
Total For TFS151									0.00	0	0
TFS153 On 06/07/2021 Spot Bond				99.90065		99.87964			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				100.24233		100.22114			0.00	0	0
Total TFS154 SPOT									0.00	0	0
Total For TFS154									0.00	0	0
TFS155 On 03/09/2021 Spot Bond				100.73082		100.70873			0.00	0	0
Total TFS155 SPOT									0.00	0	0
Total For TFS155									0.00	0	0
TFS156 On 03/09/2023 Spot Bond				100.74545		100.72290			0.00	0	0
Total TFS156 SPOT									0.00	0	0
Total For TFS156									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS157 On 16/11/2023 Spot Bond				101.15800		101.13560			0.00	0	0
Total TFS157 SPOT									0.00	0	0
Total For TFS157									0.00	0	0
TFS158 On 20/03/2022 Spot Bond				100.35797		100.31151			0.00	1,500,000,000	1,500,000,000
Total TFS158 SPOT									0.00	1,500,000,000	1,500,000,000
Total For TFS158									0.00	1,500,000,000	1,500,000,000
TFS159 On 20/03/2024 Spot Bond				100.33978		100.31719			0.00	0	0
Total TFS159 SPOT									0.00	0	0
Total For TFS159									0.00	0	0
TFS160 On 25/04/2020 Spot Bond				101.56806		101.54641			0.00	0	0
Total TFS160 SPOT									0.00	0	0
Total For TFS160									0.00	0	0
TFS161 On 27/05/2022 Spot Bond				100.88928		100.86723			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				100.90505		100.88259			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
TH12A2 On 21/08/2019 Spot Bond				101.09481		101.07128			0.00	0	0
Total TH12A2 SPOT									0.00	0	0
Total For TH12A2									0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			7.90500	103.53115	7.84000	103.51772			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				101.11918		101.09511			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			7.81500	103.23117	7.75000	103.21803			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				101.11918		101.09511			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A: On 21/08/2019 Spot Bond			7.92500	103.10285	7.86000	103.08943				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.17399		101.14869				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.17399		101.14869				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				101.17399		101.14869				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				101.17399		101.14869				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				101.37330		101.34795				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				101.37330		101.34795				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				101.27136		101.24386				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				101.27014		101.24267				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				101.66589		101.62950				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				101.66463		101.62820				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				101.67350		101.63726				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D: On 21/08/2019 Spot Bond				101.65863		101.62239			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				101.27945		101.25575			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			8.05500	104.77272	7.99000	104.81976			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A: On 21/08/2020 Spot Bond				101.77909		101.75642			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			7.94500	105.33373	7.88000	105.38125			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.17388		101.14857			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.17509		101.14976			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.21038		101.18425			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.16923		101.14369			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.17022		101.14500			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.25903		101.23181			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.26876		101.24132			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond				101.27119		101.24369				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.27740		101.24941				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.32589		101.29716				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				101.65943		101.62317				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				101.65943		101.62317				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				101.69574		101.65866				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				101.65409		101.61748				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				101.68364		101.64683				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				101.41748		101.39605				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				101.13596		101.11150				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			7.70500	106.32721	7.64000	106.44908				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				101.24357		101.22110				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond				102.22369		102.20069				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			7.86500	104.29093	7.80000	104.41075				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.21015		101.18401				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.60030		101.57546				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.15908		101.13410				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.27090		101.24340				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				102.52332		102.49779				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.23202		101.20540				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.63455		101.59883				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.60915		101.57400				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.60184		102.56860				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.08237		101.05911				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond				101.10683		101.08303			0.00	0	0
Total TH15A2 SPOT									0.00	0	0
Total For TH15A2									0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	101.17916	9.82000	101.15281			0.00	0	0
Total TH15A3 SPOT									0.00	0	0
Total For TH15A3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.32260		101.29999			0.00	0	0
Total TH15A4 SPOT									0.00	0	0
Total For TH15A4									0.00	0	0
TH15A: On 21/11/2022 Spot Bond				100.92443		100.90065			0.00	0	0
Total TH15A5 SPOT									0.00	0	0
Total For TH15A5									0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.06533		101.04246			0.00	0	0
Total TH15A7 SPOT									0.00	0	0
Total For TH15A7									0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.07761		101.05446			0.00	0	0
Total TH15A8 SPOT									0.00	0	0
Total For TH15A8									0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.13361		101.10920			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.12387		101.09969			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.84496		101.82164			0.00	0	0
Total TH15B3 SPOT									0.00	0	0
Total For TH15B3									0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.19079		101.16510			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.75395		101.72913			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.16160		101.13656			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15D On 21/11/2022 Spot Bond				101.54402		101.51036				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D On 21/11/2022 Spot Bond				101.48343		101.45113				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D On 21/11/2022 Spot Bond				101.42037		101.38950				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1 On 18/07/2019 Spot Bond				101.91636		101.89452				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				102.02104		101.99576				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				102.36381		102.34092				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				102.92387		102.88945				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			7.69500	101.08237	7.63000	101.10112				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	68.22857	100.00000	68.09912				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	107.80700	10.00000	107.77900				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.74256		100.71929				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				100.74021		100.71623				0.00	0	0
Total TL23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.50000	104.44875	8.43500	104.60452				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.01000	105.44828	8.94500	105.69131				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond				102.06355		102.03979				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				101.99011		101.96672				0.00	0	5,000,000,000
Total TL27 SPOT										0.00	0	5,000,000,000
Total For TL27										0.00	0	5,000,000,000
TL28 On 24/04/2025 Spot Bond			9.26000	101.88882	9.20500	102.10706				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond				101.78799		101.76358				0.00	0	2,500,000,000
Total TL29 SPOT										0.00	0	2,500,000,000
Total For TL29										0.00	0	2,500,000,000
TL30 On 10/06/2024 Spot Bond				100.60479		100.58142				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond				100.61892		100.59498				0.00	0	0
Total TL31 SPOT										0.00	0	0
Total For TL31										0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TLC05 SPOT										0.00	0	0
Total For TLC05										0.00	0	0
TLC07 On 17/09/2019 Spot Bond				102.20910		102.18849				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				100.17627		100.15433				0.00	0	0
Total TLC08 SPOT										0.00	0	0
Total For TLC08										0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.90500	106.03288	7.84000	106.08561			766,703,008,549,500.00	96,989,627,900	36,967,207,900	
Total TN20 SPOT									766,703,008,549,500.00	96,989,627,900	36,967,207,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN20									6,703,008,549,500.00	96,989,627,900	36,967,207,900
TN20/R On 17/09/2020 Spot Bond			100.00000	47.17272	100.00000	47.06889			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	30.76809	100.00000	30.70036			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			8.76000	108.96702	8.69500	109.18300			286,101,600,000,000.00	32,660,000,000	19,047,600,000
Total TN23 SPOT									6,101,600,000,000.00	32,660,000,000	19,047,600,000
Total For TN23									6,101,600,000,000.00	32,660,000,000	19,047,600,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.97492	100.00000	14.94196			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			9.66000	102.82118	9.60500	103.04370			737,281,489,896,000.00	76,323,135,600	27,641,567,800
Total TN25 SPOT									7,281,489,896,000.00	76,323,135,600	27,641,567,800
Total For TN25									7,281,489,896,000.00	76,323,135,600	27,641,567,800
TN25/R On 19/08/2025 Spot Bond			100.00000	13.51417	100.00000	13.48393			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.84000	95.96311	9.78500	96.23665			13,776,000,000,000.00	1,400,000,000	700,000,000
Total TN27 SPOT									13,776,000,000,000.00	1,400,000,000	700,000,000
Total For TN27									13,776,000,000,000.00	1,400,000,000	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.08425	100.00000	10.06205			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			10.58500	101.91046	10.54000	102.17346			213,393,600,000,000.00	20,160,000,000	11,880,000,000
Total TN30 SPOT									13,393,600,000,000.00	20,160,000,000	11,880,000,000
Total For TN30									13,393,600,000,000.00	20,160,000,000	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.80266	8.00000	120.77677			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			11.62000	95.70855	11.60000	95.82682			197,540,000,000,000.00	17,000,000,000	10,000,000,000
Total TN40 SPOT									17,540,000,000,000.00	17,000,000,000	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TN40										17,540,000,000,000.00	17,000,000,000	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.52026	10.75000	102.49093				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	107.80700	10.00000	107.77900				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.01500	102.85484	7.95000	102.91895				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			8.20500	102.50064	8.14000	102.56634				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			8.00500	102.79982	7.94000	102.86634				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				100.55682		100.53059				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				100.57090		100.54400				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				100.62999		100.60025				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				100.65246		100.62164				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				100.79808		100.76026				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				100.79808		100.76026				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				101.25767		101.23421				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				101.28880		101.26473				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			8.41000	103.03911	8.34500	103.20542				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				101.25063		101.22730				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				101.27753		101.25368				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				101.49158		101.46355				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				101.46203		101.43458				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				102.52207		102.50053				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				102.70583		102.68263				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				102.79281		102.76882				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			8.71000	104.39610	8.64500	104.62680				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				103.11959		103.09263				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRQ11U										0.00	0	0
TRQ12I 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
TRQ13I 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
TRQ14I 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
TSE01I 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
TSE03I 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
TSP22E On 19/03/2020 Spot Bond				94.33046		94.31084				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP22E On 10/10/2019 Spot Bond				97.98176		97.96095				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23C On 09/04/2020 Spot Bond				94.10393		94.08280				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23I On 07/11/2019 Spot Bond				97.39691		97.37609				0.00	0	0
Total TSP231 SPOT										0.00	0	0
Total For TSP231										0.00	0	0
TSP23E On 07/05/2020 Spot Bond				93.50499		93.48383				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TTO01I 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
TU1A1I On 31/01/2025 Spot Bond				101.70876		101.68297				0.00	0	0
Total TU1A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond				102.02791		101.99718				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				102.16225		102.12944				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				102.63440		102.60898				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				101.83667		101.81580				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				101.68835		101.66751				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				101.62582		101.60498				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				101.50470		101.48380				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				101.37931		101.35841				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				101.06443		101.04356				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				100.76889		100.74811				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				100.87659		100.85572				0.00	0	0
Total TWC304 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC304										0.00	0	0
TWC30 On 04/09/2019 Spot Bond				100.62121		100.60050				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			8.18500	107.44278	8.12000	107.52135				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.06000	109.56953	10.00500	109.81403				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I 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
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.60573		100.58185			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				100.40353		100.38214			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				99.93099		99.90794			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond				101.79446		101.77040			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				101.69487		101.67152			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				101.28905		101.26592			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond				100.95772		100.93390			0.00	0	0
Total VKE14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
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				100.24998		100.22862				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond				100.11286		100.14519				0.00	0	0
Total WHL02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.86718		100.89961				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.94500	102.67400	6.88000	102.71160				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			7.25000	103.96619	7.18500	104.06196				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	29.33142	100.00000	29.26686				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			6.35500	98.50785	6.29000	98.50616				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.43e+017	013,697,638,556	302,798,427,172
Total for SPOT :										2.43e+017	013,697,638,556	302,798,427,172

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.43e+017	013,697,640,155	302,799,247,535
Total Options									0.00	0	125,372
Grand Total:									2.43e+017	013,697,640,155	302,799,372,907