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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/11/2019 Bond Future			10.81162	77.67579	10.79235	77.78884			0.00	0	350
ES33 On 06/02/2020 Bond Future			10.92885	79.06879	10.90888	79.18382			0.00	0	0
ES33 On 07/05/2020 Bond Future			11.04175	76.72981	11.02105	76.84697			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/11/2019 Bond Future			11.16667	78.60970	11.14232	78.77230			0.00	0	4,919
ES42 On 06/02/2020 Bond Future			11.27918	80.01929	11.25397	80.18477			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.39221	77.22713	11.36608	77.39567			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/11/2019 Bond Future			137.41849	137.41849	137.48897	137.48897			0.00	0	1,451
I2025 On 06/02/2020 Bond Future			138.44226	138.44226	138.51399	138.51399			0.00	0	0
I2025 On 07/05/2020 Bond Future			141.02213	141.02213	141.09519	141.09519			0.00	0	0
Total I2025 Future									0.00	0	1,451
Total For I2025									0.00	0	1,451
I2029 On 07/11/2019 Bond Future			101.88215	101.88215	102.05768	102.05768			0.00	0	4,260

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	06/02/2020	Bond Future			103.73402	103.73402	103.91263	103.91263			0.00	0	0
I2029	On	07/05/2020	Bond Future			104.55440	104.55440	104.73642	104.73642			0.00	0	0
Total I2029 Future												0.00	0	4,260
Total For I2029												0.00	0	4,260
I2033	On	07/11/2019	Bond Future			102.73520	102.73520	102.73544	102.73544			0.00	0	6,260
I2033	On	06/02/2020	Bond Future			104.60265	104.60265	104.60277	104.60277			0.00	0	0
I2033	On	07/05/2020	Bond Future			105.35627	105.35627	105.35638	105.35638			0.00	0	0
Total I2033 Future												0.00	0	6,260
Total For I2033												0.00	0	6,260
I2038	On	07/11/2019	Bond Future			121.14589	121.14589	121.14624	121.14624			0.00	0	21,859
I2038	On	06/02/2020	Bond Future			121.68967	121.68967	121.68984	121.68984			0.00	0	0
I2038	On	07/05/2020	Bond Future			123.95736	123.95736	123.95754	123.95754			0.00	0	0
Total I2038 Future												0.00	0	21,859
Total For I2038												0.00	0	21,859
I2046	On	07/11/2019	Bond Future			111.42109	111.42109	111.52350	111.52350			0.00	0	17,994
I2046	On	06/02/2020	Bond Future			113.44644	113.44644	113.55052	113.55052			0.00	0	0
I2046	On	07/05/2020	Bond Future			113.81217	113.81217	113.91825	113.91825			0.00	0	0
Total I2046 Future												0.00	0	17,994
Total For I2046												0.00	0	17,994
I2050	On	07/11/2019	Bond Future			116.28531	116.28531	116.28554	116.28554			0.00	0	12,882
I2050	On	06/02/2020	Bond Future			116.56358	116.56358	116.56358	116.56358			0.00	0	0
I2050	On	07/05/2020	Bond Future			118.73570	118.73570	118.73570	118.73570			0.00	0	0
Total I2050 Future												0.00	0	12,882
Total For I2050												0.00	0	12,882
R186	On	07/11/2019	Bond Future			8.16546	116.51506	8.15564	116.57133		5.65	29,128,765.00	250	127,434
R186	On	06/02/2020	Bond Future			8.20974	113.30060	8.19943	113.35785		6.32	0.00	0	0
R186	On	07/05/2020	Bond Future			8.24773	115.38553	8.23689	115.44381		6.06	0.00	0	0
Total R186 Future												29,128,765.00	250	127,434
R186	On	07/11/2019	Bond Future	8.20	Put			962.79000	0.96279	980,180	5.62	0.00	0	7,500
R186	On	07/11/2019	Bond Future	8.95	Call			4,530.09000	4.53009	4,474,460	6.33	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			4,581.40000	4.58140	4,525,720	6.34	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			90.17000	0.09017	90,760	6.34	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,313.27000	1.31327	1,273,030	5.64	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.94	Call			4,478.86000	4.47886	4,423,270	6.32	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			96.47000	0.09647	97,150	6.32	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Call			1,216.67000	1.21667	1,177,790	5.62	0.00	0	0
R186	On	07/11/2019	Bond Future	8.25	Put			840.66000	0.84066	855,820	5.65	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.25	Call			1,379.82000	1.37982	1,338,710	5.65	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.73	Call			3,424.99000	3.42499	3,371,120	6.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/11/2019	Bond Future	8.73	Put			194.04000	0.19404	196,440	6.08	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.23	Put			888.11000	0.88811	904,140	5.64	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			93.27000	0.09327	93,910	6.33	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			3,072.22000	3.07222	3,028,370	6.60	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,092.27000	1.09227	1,105,670	6.60	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			3,110.89000	3.11089	3,066,830	6.61	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,108.08000	1.10808	1,121,690	6.59	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,915.93000	4.91593	4,865,140	7.16	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,076.67000	1.07667	1,089,860	6.61	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			580.31000	0.58031	586,770	7.16	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.50	Call			2,843.97000	2.84397	2,801,410	6.53	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,190.36000	1.19036	1,205,050	6.53	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.11	Put			2,090.55000	2.09055	2,115,420	6.22	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,592.42000	1.59242	1,560,040	6.22	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.55	Call			3,033.73000	3.03373	2,990,090	6.59	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,413.00000	2.41300	2,377,780	6.09	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,834.70000	1.83470	1,804,130	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,682.50000	2.68250	2,710,210	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,861.54000	1.86154	1,830,730	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,807.69000	1.80769	1,777,370	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,709.80000	2.70980	2,737,760	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Put			4,256.24000	4.25624	4,296,410	5.36	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,655.05000	2.65505	2,682,520	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			763.05000	0.76305	744,940	5.36	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,181.47000	2.18147	2,204,530	6.09	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,788.86000	4.78886	4,742,250	6.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,139.85000	1.13985	1,151,520	6.90	0.00	0	6,000
Total R186 Option												0.00	0	45,931
Total For R186												29,128,765.00	250	173,365
R197	On	07/11/2019	Bond Future			309.01687	309.01687	309.02364	309.02364			0.00	0	2,507
R197	On	06/02/2020	Bond Future			306.97569	306.97569	306.98234	306.98234			0.00	0	40
R197	On	07/05/2020	Bond Future			312.69618	312.69618	312.70298	312.70298			0.00	0	0
Total R197 Future												0.00	0	2,547
Total For R197												0.00	0	2,547
R202	On	07/11/2019	Bond Future			233.80538	233.80538	233.80615	233.80615			0.00	0	9,082
R202	On	06/02/2020	Bond Future			233.98772	233.98772	233.98823	233.98823			0.00	0	0
R202	On	07/05/2020	Bond Future			238.34797	238.34797	238.34848	238.34848			0.00	0	0
Total R202 Future												0.00	0	9,082
Total For R202												0.00	0	9,082

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/11/2019	Bond Future			7.27780	102.90903	7.25148	102.98573		2.44	0.00	0	53,397
R2023	On	06/02/2020	Bond Future			7.28535	104.75456	7.25659	104.83255		2.68	0.00	0	0
R2023	On	07/05/2020	Bond Future			7.26234	102.74921	7.23075	102.82867		2.67	0.00	0	0
Total R2023 Future												0.00	0	53,397
R2023	On	07/11/2019	Bond Future	7.98	Put			40.11000	0.04011	43,840	3.29	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			2,164.07000	2.16407	2,090,990	3.30	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			38.93000	0.03893	42,550	3.30	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,191.29000	2.19129	2,118,080	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			37.75000	0.03775	41,240	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			2,136.85000	2.13685	2,063,880	3.29	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,183.29000	1.18329	1,131,090	2.87	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			471.74000	0.47174	497,530	2.87	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,202.82000	1.20282	1,150,250	2.88	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			464.38000	0.46438	489,800	2.88	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,222.46000	1.22246	1,169,520	2.89	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			457.13000	0.45713	482,180	2.89	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,291.07000	1.29107	1,341,710	2.44	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			457.68000	0.45768	429,680	2.42	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,319.75000	1.31975	1,371,210	2.42	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			468.70000	0.46870	440,280	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,305.35000	1.30535	1,356,390	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			479.85000	0.47985	451,030	2.44	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	53,397
R2030	On	07/11/2019	Bond Future			8.88391	96.38345	8.86917	96.47739		8.32	0.00	0	72,732
R2030	On	06/02/2020	Bond Future			8.94248	94.10329	8.92719	94.19881		9.20	0.00	0	0
R2030	On	07/05/2020	Bond Future			8.99938	95.83495	8.98348	95.93234		8.99	0.00	0	0
Total R2030 Future												0.00	0	72,732
R2030	On	07/11/2019	Bond Future	9.47	Put			260.78000	0.26078	267,720	8.95	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Call			5,573.80000	5.57380	5,482,240	9.46	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			112.07000	0.11207	114,450	9.46	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.70	Call			5,241.04000	5.24104	5,150,120	9.35	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			133.78000	0.13378	136,800	9.35	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,323.26000	2.32326	2,381,100	7.87	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			585.91000	0.58591	549,810	7.87	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.10	Put			733.84000	0.73384	755,100	8.43	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			2,190.84000	2.19084	2,118,160	8.43	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.85	Call			6,075.41000	6.07541	5,983,120	9.61	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.85	Put			85.50000	0.08550	87,150	9.61	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	8.57	Put			2,459.94000	2.45994	2,520,190	7.83	0.00	0	0

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R2030	On	07/11/2019	Bond Future	8.57	Call			526.36000	0.52636	492,670	7.83	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			695.57000	0.69557	715,740	8.45	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			2,277.40000	2.27740	2,203,630	8.45	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.20	Call			2,637.67000	2.63767	2,559,890	8.54	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.20	Put			558.71000	0.55871	574,870	8.54	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	8.95	Call			1,591.51000	1.59151	1,528,210	8.27	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.95	Put			1,077.90000	1.07790	1,108,540	8.27	0.00	0	5,000
R2030	On	07/11/2019	Bond Future	9.35	Call			3,369.19000	3.36919	3,285,530	8.76	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.35	Put			367.60000	0.36760	377,880	8.76	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	9.25	Call			2,873.02000	2.87302	2,793,040	8.60	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.25	Put			485.15000	0.48515	499,110	8.60	0.00	0	5,333
R2030	On	07/11/2019	Bond Future	8.40	Put			3,322.76000	3.32276	3,395,520	7.63	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			4,097.77000	4.09777	4,010,310	8.98	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			246.06000	0.24606	252,540	8.98	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,991.69000	3.99169	3,904,690	8.95	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.40	Call			267.15000	0.26715	245,970	7.63	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Call			3,118.14000	3.11814	3,036,220	8.68	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Put			422.73000	0.42273	434,750	8.68	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	9.48	Call			4,044.66000	4.04466	3,957,420	8.97	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			253.33000	0.25333	260,030	8.97	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			842.70000	0.84270	811,520	8.51	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.15	Call			3,024.27000	3.02427	2,959,350	9.36	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,644.89000	1.64489	1,675,490	9.36	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			3,062.76000	3.06276	2,997,470	9.37	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,622.10000	1.62210	1,652,330	9.37	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,985.98000	2.98598	2,921,450	9.35	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,667.94000	1.66794	1,698,930	9.35	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Put			2,020.44000	2.02044	2,057,050	9.20	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			2,474.15000	2.47415	2,415,240	9.20	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,215.66000	4.21566	4,280,000	8.51	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			2,207.33000	2.20733	2,158,660	8.76	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,403.11000	3.40311	3,451,830	8.76	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			2,236.86000	2.23686	2,187,820	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,370.35000	3.37035	3,418,700	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			2,178.32000	2.17832	2,130,010	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,436.44000	3.43644	3,485,520	8.75	0.00	0	0
Total R2030 Option												0.00	0	48,973
Total For R2030												0.00	0	121,705
R2032	On	07/11/2019	Bond Future			9.25964	93.60360	9.25016	93.66911		9.75	0.00	0	47,957
R2032	On	06/02/2020	Bond Future			9.32596	95.28215	9.31615	95.34881		10.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future			9.38901	92.87544	9.37885	92.94332		10.51	0.00	0	0
Total R2032 Future												0.00	0	47,957
R2032	On	07/11/2019	Bond Future	9.72	Put			492.95000	0.49295	497,330	10.51	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,558.02000	3.55802	3,497,280	10.47	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			518.37000	0.51837	523,140	10.47	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,611.21000	3.61121	3,550,270	10.49	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			505.57000	0.50557	510,140	10.49	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,664.52000	3.66452	3,603,390	10.51	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,853.35000	2.85335	2,808,630	10.39	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,285.72000	2.28572	2,307,660	10.39	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,778.34000	2.77834	2,734,170	10.37	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,345.66000	2.34566	2,368,150	10.37	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,815.60000	2.81560	2,771,150	10.38	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,315.41000	2.31541	2,337,620	10.38	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,837.45000	3.83745	3,868,750	10.20	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,526.94000	2.52694	2,490,100	10.21	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,801.35000	3.80135	3,832,390	10.21	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,463.34000	2.46334	2,427,020	10.19	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,874.13000	3.87413	3,905,690	10.19	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,494.89000	2.49489	2,458,310	10.20	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	47,957
R2035	On	07/11/2019	Bond Future			9.53872	96.47931	9.51906	96.63000		10.64	0.00	0	94,357
R2035	On	06/02/2020	Bond Future			9.61224	98.20953	9.59193	98.36277		11.17	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.67644	95.51288	9.65545	95.66900		11.53	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.74046	97.28831	9.71876	97.44736		11.76	0.00	0	0
Total R2035 Future												0.00	0	94,357
R2035	On	07/11/2019	Bond Future	8.92	Put			4,983.57000	4.98357	5,111,340	9.61	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			218.86000	0.21886	195,940	9.61	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			1,705.08000	1.70508	1,766,450	10.67	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,712.29000	1.71229	1,622,970	10.67	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			5,424.67000	5.42467	5,286,110	12.02	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			745.37000	0.74537	773,990	11.29	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,512.91000	3.51291	3,390,160	11.31	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			727.74000	0.72774	755,680	11.31	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,401.47000	3.40147	3,280,100	11.27	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			332.47000	0.33247	344,600	12.02	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			763.38000	0.76338	792,700	11.27	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,457.04000	3.45704	3,334,970	11.29	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,833.43000	2.83343	2,745,660	11.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.60	Put			2,772.50000	2.77250	2,837,970	11.00	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,873.28000	2.87328	2,784,850	11.01	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,736.93000	2.73693	2,801,740	11.01	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,793.85000	2.79385	2,706,740	10.99	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,808.43000	2.80843	2,874,560	10.99	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,201.67000	4.20167	4,278,970	11.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,282.24000	4.28224	4,360,650	11.25	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,866.26000	8.86626	8,735,980	12.99	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,205.63000	1.20563	1,231,470	12.99	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			2,921.74000	2.92174	2,843,480	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,241.64000	4.24164	4,319,500	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,957.72000	2.95772	2,878,900	11.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Put			5,943.69000	5.94369	6,042,650	10.80	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,750.80000	1.75080	1,693,640	10.80	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,251.52000	3.25152	3,315,040	11.53	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,951.80000	3.95180	3,859,200	11.53	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.47	Call			2,886.30000	2.88630	2,808,590	11.25	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,743.83000	5.74383	5,645,560	13.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,212.05000	4.21205	4,272,830	13.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,662.41000	5.66241	5,564,870	13.34	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,274.09000	4.27409	4,335,600	13.34	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Put			8,021.98000	8.02198	8,120,210	12.47	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,524.24000	2.52424	2,463,420	12.47	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	9.92	Call			5,703.06000	5.70306	5,605,160	13.35	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,242.97000	4.24297	4,304,120	13.35	0.00	0	0
Total R2035 Option												0.00	0	50,261
Total For R2035												0.00	0	144,618
R2037	On	07/11/2019	Bond Future			9.67105	92.65043	9.64626	92.84147		11.27	0.00	0	60,745
R2037	On	06/02/2020	Bond Future			9.74031	90.05275	9.71473	90.24712		12.40	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.80811	91.70989	9.78170	91.90790		12.24	0.00	0	0
Total R2037 Future												0.00	0	60,745
R2037	On	07/11/2019	Bond Future	9.96	Call			3,196.93000	3.19693	3,049,770	11.60	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			823.35000	0.82335	867,230	11.60	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,250.82000	3.25082	3,102,680	11.61	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			803.14000	0.80314	846,040	11.61	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,143.52000	3.14352	2,997,350	11.58	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			844.13000	0.84413	889,000	11.58	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,092.69000	3.09269	3,183,000	12.29	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2,712.98000	2.71298	2,608,070	12.30	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,054.39000	3.05439	3,143,850	12.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/02/2020	Bond Future	9.68	Call			2,751.77000	2.75177	2,646,020	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,016.69000	3.01669	3,105,310	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,674.69000	2.67469	2,570,630	12.29	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,969.69000	2.96969	2,872,860	12.07	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,426.82000	4.42682	4,528,000	12.07	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			3,005.19000	3.00519	2,907,680	12.08	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,385.44000	4.38544	4,485,940	12.08	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			3,040.91000	3.04091	2,942,720	12.09	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,344.37000	4.34437	4,444,190	12.09	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	60,745
R2040	On	07/11/2019	Bond Future			9.81703	95.39327	9.79226	95.59741		11.71	0.00	0	40,851
R2040	On	06/02/2020	Bond Future			9.88776	92.59419	9.86221	92.80190		12.92	0.00	0	0
R2040	On	07/05/2020	Bond Future			9.95700	94.29817	9.93064	94.50970		12.76	0.00	0	0
Total R2040 Future												0.00	0	40,851
R2040	On	07/11/2019	Bond Future	9.80	Call			1,899.70000	1.89970	1,781,440	11.79	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			4,606.88000	4.60688	4,768,060	10.85	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			398.34000	0.39834	355,380	10.85	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Put			1,075.08000	1.07508	1,129,510	12.21	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			3,140.80000	3.14080	2,989,960	12.24	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			1,050.96000	1.05096	1,104,260	12.24	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			3,029.91000	3.02991	2,881,340	12.19	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,099.55000	1.09955	1,155,120	12.19	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,835.83000	1.83583	1,921,710	11.79	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			3,085.24000	3.08524	2,935,530	12.21	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,603.46000	2.60346	2,497,580	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,524.47000	3.52447	3,626,300	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,642.78000	2.64278	2,535,970	12.60	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,481.13000	3.48113	3,582,030	12.60	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,563.49000	2.56349	2,458,550	12.57	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,567.28000	3.56728	3,670,050	12.57	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			7,978.84000	7.97884	8,150,810	11.18	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			514.35000	0.51435	478,610	11.18	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			13,320.68000	13.32068	13,519,520	11.18	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			94.13000	0.09413	85,260	11.18	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,706.82000	4.70682	4,814,860	12.47	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			3,192.30000	3.19230	3,088,070	12.48	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,662.83000	4.66283	4,770,130	12.48	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			3,115.54000	3.11554	3,012,800	12.45	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,751.15000	4.75115	4,859,940	12.45	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 07/05/2020 Bond Future	9.74	Call			3,153.81000	3.15381	3,050,320	12.47	0.00	0	0
Total R2040 Option									0.00	0	2,520
Total For R2040									0.00	0	43,371
R2044 On 07/11/2019 Bond Future			9.86555	92.23723	9.83568	92.48792		12.33	0.00	0	38,089
R2044 On 06/02/2020 Bond Future			9.93396	89.50683	9.90316	89.76202		13.62	0.00	0	0
R2044 On 07/05/2020 Bond Future			10.00082	91.15401	9.96907	91.41391		13.46	0.00	0	0
Total R2044 Future									0.00	0	38,089
R2044 On 07/11/2019 Bond Future	9.74	Put			2,328.53000	2.32853	2,456,240	12.31	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.74	Call			1,517.62000	1.51762	1,394,640	12.31	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.52	Call			5,867.11000	5.86711	5,643,300	14.08	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Put			1,144.81000	1.14481	1,216,940	12.94	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Call			2,970.24000	2.97024	2,794,560	12.89	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.52	Put			404.20000	0.40420	431,080	14.08	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.05	Put			1,197.01000	1.19701	1,272,020	12.89	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Put			5,920.82000	5.92082	6,141,590	11.17	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Call			204.49000	0.20449	174,570	11.17	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.06	Call			3,025.20000	3.02520	2,848,060	12.92	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.06	Put			1,170.66000	1.17066	1,244,210	12.92	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Call			3,080.54000	3.08054	2,901,980	12.94	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Put			7,814.06000	7.81406	8,021,450	11.97	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Call			613.37000	0.61337	565,570	11.97	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.74	Put			3,839.32000	3.83932	3,972,240	13.25	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.74	Call			2,466.98000	2.46698	2,344,710	13.25	0.00	0	328
R2044 On 06/02/2020 Bond Future	10.78	Put			1,007.77000	1.00777	1,050,860	15.10	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.77	Call			2,584.58000	2.58458	2,458,880	13.30	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Put			3,701.98000	3.70198	3,831,470	13.30	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Call			2,624.10000	2.62410	2,497,260	13.31	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Put			3,656.78000	3.65678	3,785,130	13.31	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Call			2,545.37000	2.54537	2,420,810	13.28	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Put			3,747.62000	3.74762	3,878,250	13.28	0.00	0	0
R2044 On 06/02/2020 Bond Future	10.78	Call			7,822.86000	7.82286	7,610,760	15.10	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Call			3,317.34000	3.31734	3,189,720	13.23	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			4,722.87000	4.72287	4,855,150	13.23	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Call			3,356.63000	3.35663	3,228,100	13.24	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			4,678.01000	4.67801	4,809,380	13.24	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			3,278.29000	3.27829	3,151,560	13.22	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			4,768.10000	4.76810	4,901,270	13.22	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Put			7,670.87000	7.67087	7,853,400	12.44	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			1,521.43000	1.52143	1,444,060	12.44	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.91	Put			4,247.38000	4.24738	4,369,910	13.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.91	Call			3,760.46000	3.76046	3,623,090	13.36	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			9,431.70000	9.43170	9,221,130	15.16	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,459.23000	1.45923	1,508,560	15.16	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.33	Put			7,225.21000	7.22521	7,401,240	12.55	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			1,713.51000	1.71351	1,629,640	12.55	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			3,966.14000	3.96614	4,082,630	13.44	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			4,055.76000	4.05576	3,912,350	13.44	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			9,800.93000	9.80093	9,587,090	15.16	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,340.59000	1.34059	1,386,650	15.16	0.00	0	100
Total R2044 Option												0.00	0	3,936
Total For R2044												0.00	0	42,025
R2048	On	07/11/2019	Bond Future			9.85134	91.29515	9.82658	91.50911		12.74	0.00	0	86,284
R2048	On	06/02/2020	Bond Future			9.92103	92.93239	9.89550	93.15014		13.42	0.00	0	100
R2048	On	07/05/2020	Bond Future			9.98237	90.20202	9.95607	90.42384		13.94	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.04341	91.87881	10.01632	92.10469		14.27	0.00	0	0
Total R2048 Future												0.00	0	86,384
R2048	On	07/11/2019	Bond Future	10.02	Call			2,921.60000	2.92160	2,771,230	13.24	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			1,273.45000	1.27345	1,337,040	13.24	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,977.26000	2.97726	2,825,620	13.27	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			1,245.34000	1.24534	1,307,660	13.27	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,866.34000	2.86634	2,717,260	13.22	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			1,302.11000	1.30211	1,366,990	13.22	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			2,426.27000	2.42627	2,322,470	13.01	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,036.66000	4.03666	4,150,610	13.01	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			2,466.04000	2.46604	2,361,230	13.03	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			3,988.33000	3.98833	4,101,270	13.03	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			2,386.60000	2.38660	2,283,810	12.99	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,085.23000	4.08523	4,200,190	12.99	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			3,360.17000	3.36017	3,250,170	13.67	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,870.38000	4.87038	4,982,200	13.67	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,400.60000	3.40060	3,289,830	13.68	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,823.84000	4.82384	4,934,890	13.68	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			3,320.27000	3.32027	3,211,050	13.66	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,917.58000	4.91758	5,030,180	13.66	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			6,427.97000	6.42797	6,290,890	16.15	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,915.88000	4.91588	5,004,680	16.15	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			6,337.58000	6.33758	6,201,520	16.12	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,987.94000	4.98794	5,077,760	16.12	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,565.83000	9.56583	9,709,420	15.03	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			2,736.03000	2.73603	2,653,740	15.03	0.00	0	20,640

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 06/08/2020 Bond Future	10.19	Call			6,382.72000	6.38272	6,246,140	16.14	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,951.79000	4.95179	5,041,090	16.14	0.00	0	0
Total R2048 Option									0.00	0	20,640
Total For R2048									0.00	0	107,024
R207 On 07/11/2019 Bond Future			6.61386	102.43705	6.60925	102.43786		0.06	0.00	0	3,884
Total R207 Future									0.00	0	3,884
R207 On 07/11/2019 Bond Future	2.08	Put			810.58000	0.81058	811,390	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Put			814.19000	0.81419	815,000	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Put			812.38000	0.81238	813,190	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	3,884
R208 On 07/11/2019 Bond Future			6.54923	101.04460	6.54809	101.04609		0.71	0.00	0	10,069
R208 On 06/02/2020 Bond Future			6.38269	102.85661	6.38136	102.85804		0.70	0.00	0	0
R208 On 07/05/2020 Bond Future			6.06729	101.34560	6.06552	101.34711		0.59	0.00	0	0
Total R208 Future									0.00	0	10,069
R208 On 07/11/2019 Bond Future	6.84	Call			416.17000	0.41617	414,130	0.95	0.00	0	0
R208 On 07/11/2019 Bond Future	6.84	Put			36.12000	0.03612	35,570	0.95	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Call			393.61000	0.39361	391,560	0.94	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Put			39.53000	0.03953	38,970	0.94	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Call			404.91000	0.40491	402,870	0.95	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Put			37.84000	0.03784	37,290	0.95	0.00	0	0
R208 On 06/02/2020 Bond Future	6.13	Put			332.17000	0.33217	332,830	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.14	Call			63.03000	0.06303	62,230	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.14	Put			324.70000	0.32470	325,330	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.12	Call			56.57000	0.05657	55,820	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.12	Put			339.97000	0.33997	340,650	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.13	Call			59.64000	0.05964	58,870	0.60	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Call			0.52000	0.00052	0,500	0.49	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Put			1,082.76000	1.08276	1,084,250	0.49	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Call			0.55000	0.00055	0,540	0.49	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Put			1,074.10000	1.07410	1,075,600	0.49	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Call			0.48000	0.00048	0,470	0.49	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Put			1,091.42000	1.09142	1,092,920	0.49	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	10,069
R209 On 07/11/2019 Bond Future			9.53722	73.74484	9.51753	73.87399		12.04	32,890,198.64	446	89,289

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/02/2020	Bond Future			9.59966	75.06727	9.57938	75.19871		12.80	0.00	0	0
R209	On	07/05/2020	Bond Future			9.65914	73.29705	9.63824	73.43095		13.16	0.00	0	0
Total R209 Future												32,890,198.64	446	89,289
R209	On	07/11/2019	Bond Future	9.81	Call			2,645.27000	2.64527	2,544,920	12.58	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			760.44000	0.76044	789,240	12.58	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,690.99000	2.69099	2,589,980	12.61	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			742.97000	0.74297	771,110	12.61	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,599.83000	2.59983	2,500,150	12.56	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			205.45000	0.20545	184,570	11.02	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			2,162.84000	2.16284	2,233,580	11.79	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			916.15000	0.91615	857,740	11.79	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.80	Put			778.27000	0.77827	807,740	12.56	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Call			2,465.48000	2.46548	2,367,850	12.49	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			834.24000	0.83424	865,760	12.49	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.50	Put			1,533.53000	1.53353	1,587,600	12.04	0.00	0	0
R209	On	07/11/2019	Bond Future	9.50	Call			1,418.28000	1.41828	1,343,200	12.04	0.00	0	5,000
R209	On	07/11/2019	Bond Future	8.92	Put			4,286.34000	4.28634	4,394,610	11.02	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,251.76000	2.25176	2,180,650	12.80	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,769.55000	2.76955	2,829,880	12.80	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,284.14000	2.28414	2,212,470	12.81	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,736.41000	2.73641	2,796,180	12.81	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,316.96000	2.31696	2,244,720	12.83	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,703.80000	2.70380	2,763,000	12.83	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,509.09000	2.50909	2,442,060	12.74	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,731.24000	3.73124	3,798,110	12.74	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,540.38000	2.54038	2,472,880	12.76	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,696.87000	3.69687	3,763,270	12.76	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,571.62000	2.57162	2,503,650	12.77	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,662.53000	3.66253	3,728,460	12.77	0.00	0	0
Total R209 Option												0.00	0	29,000
Total For R209												32,890,198.64	446	118,289
R210	On	07/11/2019	Bond Future			189.73483	189.73483	189.73623	189.73623			0.00	0	2,132
R210	On	06/02/2020	Bond Future			193.18343	193.18343	193.18481	193.18481			0.00	0	0
R210	On	07/05/2020	Bond Future			194.13309	194.13309	194.13459	194.13459			0.00	0	0
Total R210 Future												0.00	0	2,132
Total For R210												0.00	0	2,132
R212	On	07/11/2019	Bond Future			162.61255	162.61255	162.61658	162.61658			0.00	0	6,684
R212	On	06/02/2020	Bond Future			163.32242	163.32242	163.32640	163.32640			0.00	0	0
R212	On	07/05/2020	Bond Future			166.36590	166.36590	166.36999	166.36999			0.00	0	0
Total R212 Future												0.00	0	6,684

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R212										0.00	0	6,684
R213 On 07/11/2019 Bond Future			9.08840	86.83222	9.07888	86.89205		9.32		0.00	0	18,654
R213 On 06/02/2020 Bond Future			9.15377	88.38943	9.14391	88.45031		9.95		0.00	0	0
R213 On 07/05/2020 Bond Future			9.20933	86.46356	9.19912	86.52557		10.14		0.00	0	0
Total R213 Future										0.00	0	18,654
R213 On 07/11/2019 Bond Future	9.60	Call			3,575.76000	3.57576	3,519,130	10.28		0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			380.95000	0.38095	384,150	10.28		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			3,476.16000	3.47616	3,419,840	10.24		0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			401.00000	0.40100	404,510	10.24		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			3,525.87000	3.52587	3,469,400	10.26		0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			390.85000	0.39085	394,210	10.26		0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Put			1,909.26000	1.90926	1,928,430	9.97		0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Call			2,719.32000	2.71932	2,677,350	9.99		0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Put			1,884.11000	1.88411	1,903,020	9.99		0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Call			2,648.07000	2.64807	2,606,610	9.96		0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Put			1,934.92000	1.93492	1,954,340	9.96		0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Call			2,683.47000	2.68347	2,641,760	9.97		0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Put			3,451.84000	3.45184	3,480,640	9.83		0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Call			2,259.58000	2.25958	2,226,130	9.84		0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Put			3,419.12000	3.41912	3,447,680	9.84		0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Call			2,289.22000	2.28922	2,255,530	9.86		0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Put			3,386.93000	3.38693	3,415,250	9.86		0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Call			2,230.41000	2.23041	2,197,200	9.83		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	18,654
R214 On 07/11/2019 Bond Future			9.80575	71.96821	9.78099	72.13623		13.14		0.00	0	15,541
R214 On 06/02/2020 Bond Future			9.87447	73.25887	9.84897	73.42984		13.89		0.00	0	0
R214 On 07/05/2020 Bond Future			9.93490	71.30831	9.90866	71.48243		14.36		0.00	0	0
Total R214 Future										0.00	0	15,541
R214 On 07/11/2019 Bond Future	10.01	Call			2,489.96000	2.48996	2,368,560	13.62		0.00	0	0
R214 On 07/11/2019 Bond Future	10.01	Put			959.74000	0.95974	1,006,360	13.62		0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Call			2,534.81000	2.53481	2,412,480	13.64		0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Put			938.97000	0.93897	984,660	13.64		0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Call			2,445.41000	2.44541	2,324,960	13.59		0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Put			980.90000	0.98090	1,028,470	13.59		0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Call			2,132.54000	2.13254	2,046,680	13.46		0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Put			3,075.89000	3.07589	3,161,000	13.46		0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Call			2,165.02000	2.16502	2,078,400	13.48		0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Put			3,039.83000	3.03983	3,124,180	13.48		0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Call			2,197.93000	2.19793	2,110,560	13.50		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2020	Bond Future	9.73	Put			3,004.30000	3.00430	3,087,900	13.50	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Call			2,826.38000	2.82638	2,737,770	14.04	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,825.82000	3.82582	3,911,330	14.04	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			2,858.68000	2.85868	2,769,490	14.06	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,790.19000	3.79019	3,875,120	14.06	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			2,794.25000	2.79425	2,706,240	14.03	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,861.72000	3.86172	3,947,830	14.03	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	15,541
Total for Bond												62,018,963.64	696	1,051,064
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/11/2019 GOVI			690.36000	690.36000	691.37100	691.37100				0.00	0	1,199
GOVI On 06/02/2020 GOVI			702.74100	702.74100	703.76900	703.76900				0.00	0	0
GOVI On 07/05/2020 GOVI			715.67100	715.67100	716.71900	716.71900				0.00	0	0
Total GOVI Future										0.00	0	1,199
GOVI On 07/11/2019 GOVI	672.91	Call			184,610.00000	18.46100	174,500,000			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			184,510.00000	18.45100	174,400,000			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			184,710.00000	18.47100	174,600,000			0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/02/2020	GOVI	703.14	Call			6,290.00000	0.62900	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Put			0.00000	0.00000	3,990,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Call			6,190.00000	0.61900	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Put			0.00000	0.00000	4,090,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Call			6,390.00000	0.63900	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Put			0.00000	0.00000	3,890,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.99	Put			32,710.00000	3.27100	43,190,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Put			32,810.00000	3.28100	43,290,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Put			32,610.00000	3.26100	43,090,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	1,199
Total for GOVI												0.00	0	1,199
AL37	On	07/11/2019	Index Future			668.03300	668.03300	668.48100	668.48100			0.00	0	0
AL37	On	06/02/2020	Index Future			680.01300	680.01300	680.46900	680.46900			0.00	0	0
AL37	On	07/05/2020	Index Future			692.52500	692.52500	692.99000	692.99000			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	07/11/2019	Index Future			779.47000	779.47000	779.98700	779.98700			0.00	0	120
AL7T	On	06/02/2020	Index Future			793.44900	793.44900	793.97400	793.97400			0.00	0	0
AL7T	On	07/05/2020	Index Future			808.04800	808.04800	808.58300	808.58300			0.00	0	0
Total AL7T Future												0.00	0	120
Total For AL7T												0.00	0	120
ALBI	On	07/11/2019	Index Future			697.34600	697.34600	698.30500	698.30500			0.00	0	220
ALBI	On	06/02/2020	Index Future			709.85200	709.85200	710.82800	710.82800			0.00	0	0
ALBI	On	07/05/2020	Index Future			722.91300	722.91300	723.90700	723.90700			0.00	0	0
Total ALBI Future												0.00	0	220
Total For ALBI												0.00	0	220
IGOV	On	07/11/2019	Index Future			262.65200	262.65200	262.69700	262.69700			0.00	0	1,017
IGOV	On	06/02/2020	Index Future			267.42600	267.42600	267.47200	267.47200			0.00	0	0
IGOV	On	07/05/2020	Index Future			272.41000	272.41000	272.45600	272.45600			0.00	0	0
Total IGOV Future												0.00	0	1,017
Total For IGOV												0.00	0	1,017
Total for Index												0.00	0	1,357
JIBAR F	On	18/09/2019	Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F	On	18/12/2019	Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE										0.00	0	0
Total for Jibar										0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			94.92000	94.92000	94.94000	94.94000				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 :										62,018,963.64	696	1,053,671
AA06 On 15/04/2021 Spot Bond				100.84484		100.82159				0.00	0	1,758,015,500
Total AA06 SPOT										0.00	0	1,758,015,500
Total For AA06										0.00	0	1,758,015,500
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			8.16500	105.79122	8.14000	105.80533				0.00	0	1,353,649,200
Total AA07 SPOT										0.00	0	1,353,649,200
Total For AA07										0.00	0	1,353,649,200
AB01/R On 24/11/2020 Spot Bond			10.00000	109.29900	10.00000	109.27100				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.30066	10.84000	103.27060				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	100.20828	11.37000	100.17784				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.25250	11.81000	100.22090				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	39.50188	100.00000	39.41492				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	30.62327	100.00000	30.55585				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				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	283.90979	4.76000	283.83955				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.49273		100.47335				0.00	0	11,771,279,400
Total ABFN08 SPOT										0.00	0	11,771,279,400
Total For ABFN08										0.00	0	11,771,279,400
ABFN09 On 17/03/2026 Spot Bond				99.96194		99.93882				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.99637		100.97606				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 14/05/2020 Spot Bond				101.04269		101.02149				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				101.98437		101.96217				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				101.29162		101.27030				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				102.10295		102.08067				0.00	0	5,682,245,600
Total ABFN16 SPOT										0.00	0	5,682,245,600
Total For ABFN16										0.00	0	5,682,245,600
ABFN17 On 26/09/2023 Spot Bond				103.70564		103.68294				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN21 On 30/05/2020 Spot Bond				100.56321		100.54183				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond				101.34936		101.32695				0.00	0	378,068,000
Total ABFN21 SPOT										0.00	0	378,068,000
Total For ABFN21										0.00	0	378,068,000
ABFN21 On 30/05/2024 Spot Bond				102.43555		102.41255				0.00	0	200,000,000
Total ABFN22 SPOT										0.00	0	200,000,000
Total For ABFN22										0.00	0	200,000,000
ABFN22 On 25/05/2027 Spot Bond				102.74875		102.72479				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN23 On 17/10/2020 Spot Bond				101.45015		101.42913				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN24 On 17/10/2024 Spot Bond				101.34956		101.32660				0.00	0	1,417,754,400
Total ABFN25 SPOT										0.00	0	1,417,754,400
Total For ABFN25										0.00	0	1,417,754,400
ABFN25 On 17/10/2029 Spot Bond				103.40174		103.37796				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN26 On 29/08/2021 Spot Bond				100.28476		100.26284				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN27 On 29/08/2023 Spot Bond				100.46244		100.43993				0.00	0	4,253,263,200
Total ABFN28 SPOT										0.00	0	4,253,263,200
Total For ABFN28										0.00	0	4,253,263,200
ABFN28 On 29/08/2025 Spot Bond				100.76804		100.74519				0.00	0	10,274,152,000
Total ABFN29 SPOT										0.00	0	10,274,152,000
Total For ABFN29										0.00	0	10,274,152,000
ABFN29 On 29/08/2028 Spot Bond				100.61559		100.59210				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN30 On 15/11/2021 Spot Bond				100.59557		100.57385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond				100.79034		100.76802				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond				100.93314		100.91073				0.00	0	2,393,211,700
Total ABFN33 SPOT										0.00	0	2,393,211,700
Total For ABFN33										0.00	0	2,393,211,700
ABFN3: On 07/02/2022 Spot Bond				100.97560		100.95397				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond				100.79607		100.77376				0.00	0	3,582,245,600
Total ABFN35 SPOT										0.00	0	3,582,245,600
Total For ABFN35										0.00	0	3,582,245,600
ABFN3: On 07/02/2026 Spot Bond				101.00452		100.98197				0.00	0	2,164,491,100
Total ABFN36 SPOT										0.00	0	2,164,491,100
Total For ABFN36										0.00	0	2,164,491,100
ABFN3: On 07/02/2029 Spot Bond				100.82807		100.80484				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond				101.10725		101.08563				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				101.26475		101.24180				0.00	0	1,406,412,400
Total ABK10 SPOT										0.00	0	1,406,412,400
Total For ABK10										0.00	0	1,406,412,400
ABK12 On 20/05/2022 Spot Bond				100.65774		100.62810				0.00	0	3,780,600
Total ABK12 SPOT										0.00	0	3,780,600
Total For ABK12										0.00	0	3,780,600
ABK6 On 05/06/2020 Spot Bond				100.15188		100.03411				0.00	64,000,000	394,809,400
Total ABK6 SPOT										0.00	64,000,000	394,809,400
Total For ABK6										0.00	64,000,000	394,809,400
ABK8 On 03/06/2021 Spot Bond				99.63908		99.61219				0.00	0	530,240,100
Total ABK8 SPOT										0.00	0	530,240,100
Total For ABK8										0.00	0	530,240,100
ABK9 On 18/11/2019 Spot Bond				100.56015		100.53592				0.00	0	1,546,674,000

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 ABK9 SPOT										0.00	0	1,546,674,000
Total For ABK9										0.00	0	1,546,674,000
ABKI02 On 05/06/2020 Spot Bond			6.22000	150.12065	6.22000	150.07767				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	69.36347	100.00000	69.20172				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			6.52000	133.18538	6.52000	133.14618				0.00	0	4,000,000,000
Total ABKI03 SPOT										0.00	0	4,000,000,000
Total For ABKI03										0.00	0	4,000,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	26.65699	100.00000	26.59483				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			8.02000	124.57677	8.01000	124.58338				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.76813	100.00000	9.74547				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				95.35688		95.30767				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	204.84398	4.07000	204.79708				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.22000	129.47070	4.21000	129.50535				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.38000	175.78668	4.38000	175.74499				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.11500	216.29197	4.11500	216.24218				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			8.88000	96.91884	8.85500	96.96745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.54000	107.27729	9.53000	107.30331				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			7.54000	101.88183	7.51500	101.89701				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			10.08500	104.42430	10.07500	104.44769				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			7.56500	106.70561	7.54000	106.72125				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			7.71500	103.99564	7.69000	103.99064				0.00	0	250,488,800
Total ABS12 SPOT										0.00	0	250,488,800
Total For ABS12										0.00	0	250,488,800
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.03425	9.20000	103.00907				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.24500	106.50255	8.22000	106.53948				0.00	0	377,380,700
Total ABS13 SPOT										0.00	0	377,380,700
Total For ABS13										0.00	0	377,380,700
ABS14 On 11/11/2020 Spot Bond			7.37500	105.20297	7.35000	105.21026				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.20000	107.52916	8.17500	107.57613				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			8.82500	110.79414	8.81500	110.81714				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			8.88500	113.54038	8.87500	113.57452				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			8.24000	109.91723	8.21500	109.98052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.61000	102.67297	7.58500	102.66944			1,902,500,000,000.00	250,000,000	9,538,587,000
Total ABS6 SPOT									1,902,500,000,000.00	250,000,000	9,538,587,000
Total For ABS6									1,902,500,000,000.00	250,000,000	9,538,587,000
ABS7 On 11/09/2026 Spot Bond			8.73500	100.33512	8.72500	100.36351			0.00	0	3,707,914,600
Total ABS7 SPOT									0.00	0	3,707,914,600
Total For ABS7									0.00	0	3,707,914,600
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.11240	100.00000	9.09235			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.61000	296.32219	3.61000	296.25798			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.22000	158.85434	3.22000	158.82165			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			10.98500	101.63643	10.97500	101.64361			0.00	0	0
Total ABX01 SPOT									0.00	0	0
Total For ABX01									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000			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				99.77703		99.75186			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				99.78187		99.75724				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			7.86500	100.33215	7.84000	100.31775				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				245.77831		245.77831				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				245.88302		245.88302				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				99.78814		99.76418				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				99.78744		99.76340				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond				99.78935		99.76552				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				100.19630		100.17316				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				99.78321		99.75872				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond				99.78259		99.75802				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond				99.78259		99.75802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				99.77852		99.75349				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				99.77852		99.75349				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				165.21981		165.21981				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				167.05842		167.05842				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				97.06247		97.03256				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				99.79034		99.76662				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.74892		100.72440				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.16052		101.13624				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				99.79128		99.76767				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				99.79491		99.77170				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond				100.64486		100.62399				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond				101.87553		101.85432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond				100.48745		100.46453				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond				100.49027		100.46722				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				100.33183		100.30627				0.00	5,565,200,000	2,782,600,000
Total AGL01 SPOT										0.00	5,565,200,000	2,782,600,000
Total For AGL01										0.00	5,565,200,000	2,782,600,000
AGL02 On 11/04/2024 Spot Bond				103.50054		103.47640				0.00	0	2,438,643,100
Total AGL02 SPOT										0.00	0	2,438,643,100
Total For AGL02										0.00	0	2,438,643,100
AGT01 On 10/10/2023 Spot Bond				104.50824		104.47792				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				101.22086		101.19007				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				101.32419		101.30123				0.00	0	5,600,680,400
Total AHF2A3 SPOT										0.00	0	5,600,680,400
Total For AHF2A3										0.00	0	5,600,680,400
AHF2B: On 18/07/2021 Spot Bond				101.04609		101.02321				0.00	0	561,430,700
Total AHF2B3 SPOT										0.00	0	561,430,700
Total For AHF2B3										0.00	0	561,430,700
AHF2C: On 18/07/2021 Spot Bond				101.18268		101.15732				0.00	0	586,950,400
Total AHF2C3 SPOT										0.00	0	586,950,400
Total For AHF2C3										0.00	0	586,950,400
AHF3A: On 18/04/2022 Spot Bond				101.30184		101.27929				0.00	0	1,550,078,200
Total AHF3A5 SPOT										0.00	0	1,550,078,200
Total For AHF3A5										0.00	0	1,550,078,200
AHF3A: On 18/04/2022 Spot Bond				101.29438		101.27196				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				101.37648		101.35255				0.00	0	170,130,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B4 SPOT										0.00	0	170,130,500
Total For AHF3B4										0.00	0	170,130,500
AHF3B:On 18/04/2022 Spot Bond				101.45853		101.43309				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C:On 18/04/2022 Spot Bond				101.72674		101.69634				0.00	0	170,130,500
Total AHF3C4 SPOT										0.00	0	170,130,500
Total For AHF3C4										0.00	0	170,130,500
AHF3C:On 18/04/2022 Spot Bond				101.80859		101.77668				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				101.02261		101.00051				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A:On 21/08/2023 Spot Bond				100.49823		100.47480				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			9.07000	103.12895	9.04500	103.18686				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B:On 21/08/2023 Spot Bond				100.51517		100.49093				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C:On 21/08/2023 Spot Bond				100.53775		100.51243				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D:On 21/08/2023 Spot Bond				100.69527		100.66239				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L:On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A:On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1B:On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			8.88500	112.77223	8.87500	112.77760				0.00	0	205,340,200
Total AIR02 SPOT										0.00	0	205,340,200
Total For AIR02										0.00	0	205,340,200
AIR04 On 29/05/2024 Spot Bond			8.57000	105.20808	8.54500	105.28111				0.00	0	29,153,600
Total AIR04 SPOT										0.00	0	29,153,600
Total For AIR04										0.00	0	29,153,600
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			10.54500	99.37195	10.53500	99.40605				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			4.48000	179.09763	4.48000	179.05467				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond				102.02383		102.00147				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				101.29451		101.26975				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond				100.38543		100.36144				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				100.96582		100.94155				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond				101.96690		101.94252				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				101.17640		101.15286				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				101.20710		101.18292				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AS266U SPOT									0.00	0	0
Total For AS266U									0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS288U SPOT									0.00	0	0
Total For AS288U									0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS294U SPOT									0.00	0	0
Total For AS294U									0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS334U SPOT									0.00	0	0
Total For AS334U									0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS343U SPOT									0.00	0	0
Total For AS343U									0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS345U SPOT									0.00	0	0
Total For AS345U									0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS347U SPOT									0.00	0	0
Total For AS347U									0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS349U SPOT									0.00	0	0
Total For AS349U									0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS350U SPOT									0.00	0	0
Total For AS350U									0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total AS367U SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For AS367U								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
ASN02L On 07/12/2033 Spot Bond			4.36500	234.36145	4.36500	234.30596		0.00	0	0	
Total ASN022 SPOT								0.00	0	0	
Total For ASN022								0.00	0	0	
ASN03L On 10/11/2019 Spot Bond				100.72166		100.69771		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			4.38000	210.14897	4.38000	210.09912		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 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
ASN05 On 22/04/2020 Spot Bond				101.28067		101.25617				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				101.09372		101.06932				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				101.04918		101.02517				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 07/02/2020 Spot Bond				100.83869		100.81516				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07 On 20/06/2020 Spot Bond				99.76119		99.73427				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond				99.79773		99.77484				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				100.45422		100.43170				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08 On 03/09/2020 Spot Bond				100.21403		100.18693				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				133.99131		131.56064				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091: On 21/10/2020 Spot Bond				101.25302		101.22909				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092: On 10/11/2020 Spot Bond				100.73673		100.71261				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096: On 20/12/2020 Spot Bond				90.41971		90.39115				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond				100.21948		100.19482				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111: On 07/03/2021 Spot Bond				100.04556		100.02293				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113: On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115: On 20/12/2020 Spot Bond				99.73020		99.69986				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121: On 20/12/2020 Spot Bond				99.73260		99.70253				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135: On 31/01/2022 Spot Bond			3.95000	156.23527	3.95000	156.20007				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140: On 20/06/2020 Spot Bond				100.79323		100.77184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond				86.34654		86.28022				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				100.91142		100.88684				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				100.92849		100.90390				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.99500	156.07556	3.99500	156.04022				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				54.18431		54.06453				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond				100.22435		100.19915				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.97000	168.31337	4.97000	168.27077				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.85241		100.82774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16 On 19/08/2021 Spot Bond				100.56388		100.53967				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16 On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16 On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16 On 20/06/2021 Spot Bond				100.49566		100.47158				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17 On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17 On 02/12/2019 Spot Bond				100.20990		100.18632				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17 On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17 On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18 On 20/06/2022 Spot Bond				99.76605		99.73964				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				99.97814		99.95616				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19 On 30/06/2022 Spot Bond				101.84755		101.82276				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			4.69500	101.64066	4.69500	101.61576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond				99.80269		99.78033				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN200 On 20/06/2022 Spot Bond				99.80071		99.77813				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond				99.78701		99.76291				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204 On 24/08/2021 Spot Bond				100.45256		100.42436				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond				100.49291		100.46216				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN210 On 28/08/2020 Spot Bond				100.32373		100.30060				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 29/08/2022 Spot Bond				100.31620		100.29185				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 09/03/2020 Spot Bond				100.13903		100.11799				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN243 On 29/05/2021 Spot Bond				100.29871		100.27571				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN255 On 20/06/2023 Spot Bond				99.76653		99.74017				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN264 On 20/06/2023 Spot Bond				99.80148		99.77899				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274 On 15/08/2023 Spot Bond				100.65748		100.63344				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond				100.54651		100.52195				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond				100.51404		100.48986				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond				99.95275		99.92910				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond				101.94982		101.92566				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN291 On 20/12/2023 Spot Bond				99.79179		99.76823				0.00	0	260,000,000
Total ASN300 SPOT										0.00	0	260,000,000
Total For ASN300										0.00	0	260,000,000
ASN300 On 20/12/2023 Spot Bond				99.75203		99.72407				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN310 On 17/01/2020 Spot Bond				104.73551		104.11743				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN314 On 20/01/2021 Spot Bond				100.11340		100.09149				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 30/04/2020 Spot Bond				101.05965		101.03540				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
ASN316 On 30/03/2020 Spot Bond				101.68830		101.66668				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN317 On 31/03/2029 Spot Bond			4.38000	94.10296	4.36000	94.23898				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.53500	90.46376	4.53500	90.44180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32: On 20/06/2024 Spot Bond				99.79929		99.77657				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				99.78016		99.75532				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				100.74495		100.72056				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				99.79828		99.77544				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			4.45500	105.12406	4.45500	105.09898				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				99.78934		99.76551				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				100.68763		100.66513				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34: On 12/02/2021 Spot Bond				100.68763		100.66513				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34: On 20/06/2024 Spot Bond				99.80263		99.78027				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35: On 20/06/2024 Spot Bond				99.79175		99.76819				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35: On 20/06/2024 Spot Bond				99.79538		99.77222				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN35: On 20/06/2024 Spot Bond				99.79538		99.77222				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36! On 30/08/2024 Spot Bond				100.29050		100.26609				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN75! On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.72477		100.61005				0.00	0	1,715,928,400
Total BAW18 SPOT										0.00	0	1,715,928,400
Total For BAW18										0.00	0	1,715,928,400
BAW19 On 05/12/2020 Spot Bond			7.80000	104.56732	7.77500	104.57487				0.00	0	1,051,577,800
Total BAW19 SPOT										0.00	0	1,051,577,800
Total For BAW19										0.00	0	1,051,577,800
BAW21 On 24/03/2022 Spot Bond			7.81500	107.65847	7.79000	107.69385				0.00	0	383,455,300
Total BAW21 SPOT										0.00	0	383,455,300
Total For BAW21										0.00	0	383,455,300
BAW21 On 24/03/2022 Spot Bond			9.30000	104.30109	9.30000	104.27534				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				101.03274		101.01070				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				101.91321		101.89326				0.00	0	190,339,300
Total BAW24 SPOT										0.00	0	190,339,300
Total For BAW24										0.00	0	190,339,300
BAW25 On 08/05/2020 Spot Bond				101.32371		101.30221				0.00	50,000,000	50,000,000
Total BAW25 SPOT										0.00	50,000,000	50,000,000
Total For BAW25										0.00	50,000,000	50,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				101.12196		101.18630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond				100.47796		100.45424				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				100.13390		100.01888				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				102.44556		102.41487				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				105.91840		105.88751				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				103.54915		103.52016				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			11.16500	103.34216	11.14000	103.33063				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				102.40654		102.37382				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond				102.26918		102.23841				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				103.08092		103.05262				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond				102.28878		102.25773				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond				102.98341		102.95569				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond				102.26928		102.23851				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			10.97000	102.79138	10.94500	102.83423				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond				102.14186		102.11290				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond				102.14186		102.11290				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond				102.14186		102.11290				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.59500	108.07261	11.58500	108.08501				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond				102.62679		102.59675				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond				102.60108		102.57144				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond				102.38596		102.35679				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond				102.38700		102.35783				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				102.87659		102.83717				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				105.91399		105.88029				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB10 On 30/06/2020 Spot Bond				102.97458		102.93376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond				102.58291		102.54768				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond				102.63100		102.59507				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond				102.63100		102.59507				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond				102.63100		102.59507				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD11 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
BAYD21 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
BAYD31 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
BAYD41 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
BAYD51 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
BAYD61 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				100.24328		100.22313				0.00	0	0
Total BC125 SPOT										0.00	0	0
Total For BC125										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond				100.68007		100.65785				0.00	0	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 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				100.04167		100.02092				0.00	0	1,417,754,400
Total BCJ16 SPOT										0.00	0	1,417,754,400
Total For BCJ16										0.00	0	1,417,754,400
BCJ17 On 23/09/2019 Spot Bond				101.78558		101.76389				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			8.54000	100.70292	8.53000	100.73905				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	11.30724	100.00000	11.28221				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				100.91783		100.89349				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond				100.14297		100.02656				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										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				101.04518		101.02315				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			8.52500	103.74556	8.50000	103.72661				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				101.94275		101.92048				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			7.97000	101.75872	7.94500	101.74718				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.66500	101.76882	9.64000	101.76565				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				102.06849		102.04490				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			9.57000	105.94151	9.54500	105.98014				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				100.22654		100.19783				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			9.36500	107.11988	9.34000	107.11813				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				101.10789		101.07838				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			10.14500	107.71708	10.12000	107.72622				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				104.65655		104.63172				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			8.57000	106.24662	8.54500	106.26792				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				105.49477		105.47000				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				104.16844		104.14420				0.00	0	5,000,000,000
Total BGL15 SPOT										0.00	0	5,000,000,000
Total For BGL15										0.00	0	5,000,000,000
BGL16 On 25/05/2022 Spot Bond				100.46964		100.44037				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				106.86902		106.84230				0.00	0	1,039,686,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL17 SPOT										0.00	0	1,039,686,600
Total For BGL17										0.00	0	1,039,686,600
BGL18 On 30/09/2022 Spot Bond				105.17092		105.14568				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				105.57093		105.54413				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				107.00826		106.98024				0.00	5,000,000,000	5,000,000,000
Total BGT01 SPOT										0.00	5,000,000,000	5,000,000,000
Total For BGT01										0.00	5,000,000,000	5,000,000,000
BID07 On 30/06/2020 Spot Bond				102.02831		102.00633				0.00	0	1,559,529,800
Total BID07 SPOT										0.00	0	1,559,529,800
Total For BID07										0.00	0	1,559,529,800
BID08 On 30/06/2022 Spot Bond				101.75921		101.73567				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond				100.72444		100.70249				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond				100.61741		100.59487				0.00	0	54,830,400
Total BID10 SPOT										0.00	0	54,830,400
Total For BID10										0.00	0	54,830,400
BID11 On 15/11/2023 Spot Bond			8.31000	107.55698	8.28500	107.62246				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond				99.94564		99.92461				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond				99.89433		99.87285				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				101.10997		101.08391				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond				101.62659		101.60035				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0-On 21/02/2023 Spot Bond				100.54888		100.52301				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				101.89354		101.87046				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				100.23168		100.21092				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0-On 22/03/2021 Spot Bond				101.81799		101.79588				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1-On 23/07/2021 Spot Bond				101.29320		101.27152				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1-On 09/10/2019 Spot Bond				101.40507		101.38431				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				101.81698		101.79477				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1-On 22/03/2020 Spot Bond				101.74243		101.72129				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1-On 23/07/2020 Spot Bond				101.10532		101.08441				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1-On 23/01/2020 Spot Bond				101.02341		101.00295				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BS2A1-On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2-On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.92885		101.90431				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond				101.90790		101.88364				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.81498		100.79192				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.76102		100.73609				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CBL20 On 14/12/2019 Spot Bond				100.70823		100.68698				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			7.88500	103.32271	7.86000	103.31676				0.00	0	10,630,000,000
Total CBL22 SPOT										0.00	0	10,630,000,000
Total For CBL22										0.00	0	10,630,000,000
CBL24 On 02/11/2020 Spot Bond				102.50858		102.48614				0.00	0	642,715,200
Total CBL24 SPOT										0.00	0	642,715,200
Total For CBL24										0.00	0	642,715,200
CBL26 On 06/05/2021 Spot Bond			7.89000	108.73951	7.86500	108.75606				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				101.38247		101.36088				0.00	0	945,169,600
Total CBL27 SPOT										0.00	0	945,169,600
Total For CBL27										0.00	0	945,169,600
CBL28 On 21/05/2021 Spot Bond				100.48867		100.46570				0.00	0	3,338,381,300
Total CBL28 SPOT										0.00	0	3,338,381,300
Total For CBL28										0.00	0	3,338,381,300
CBL29 On 30/04/2024 Spot Bond				100.99089		100.96825				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.51000	112.24383	9.50000	112.24841				0.00	0	400,000,000
Total CCT01 SPOT										0.00	0	400,000,000
Total For CCT01										0.00	0	400,000,000
CCT02 On 12/06/2024 Spot Bond			9.28500	111.64522	9.27500	111.65739				0.00	0	661,436,000
Total CCT02 SPOT										0.00	0	661,436,000
Total For CCT02										0.00	0	661,436,000
CCT03 On 15/03/2025 Spot Bond			9.51500	106.81190	9.50500	106.82891			380,600,000,000,000.00	40,000,000,000	0	402,922,600
Total CCT03 SPOT									380,600,000,000,000.00	40,000,000,000	0	402,922,600
Total For CCT03									380,600,000,000,000.00	40,000,000,000	0	402,922,600
CCT04 On 17/07/2027 Spot Bond			9.57500	104.75393	9.56500	104.78282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	109.73880	10.00000	109.71010				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				102.96069		102.93224				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				102.47075		102.44083				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.58675		100.55851				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				101.82841		101.79926				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				101.51570		101.48655				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond				102.37894		102.34959				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond				100.86741		100.83783				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond				102.36075		102.33122				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				101.15826		101.12740				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond				101.01170		100.98230				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				102.06207		102.03277				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.94841	10.11000	101.92109				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	152.18653	3.14000	152.15546				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.92000	149.28049	3.92000	149.24701				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.74188		100.71577				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.16000	101.43709	10.13500	101.47564				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.68000	97.99274	10.65500	98.03616				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				99.76615		99.73973				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.72682		100.70125				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				99.76653		99.74017				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				99.74962		99.72140				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				99.09621		99.07028				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			9.34000	104.13140	9.31500	104.19869				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				101.03902		101.01058				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN366 On 20/03/2024 Spot Bond			11.48000	104.87281	11.45500	104.93026				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN368 On 06/08/2023 Spot Bond				101.07777		101.04825				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				101.20519		101.17996				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN372 On 20/03/2024 Spot Bond				107.62065		107.59624				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			8.16500	102.17574	8.14000	102.18933				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	98.24744	10.98000	98.21891				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	99.73846	11.00000	99.70944				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				99.76864		99.74255				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.27000	102.58912	11.24500	102.65431				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				99.74752		99.71908				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				99.79285		99.76942				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				101.27495		101.24820				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				99.77985		99.75495				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				103.24137		103.12979				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				99.79177		99.76821				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond				99.90131		99.87652				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				99.86277		99.83132				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.70270		100.67800				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.69893		100.67437				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				99.79166		99.76810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.18042		100.74588				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				99.79045		99.76675				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				103.44158		103.35940				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				104.33268		104.23720				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.05869		100.03318				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				102.25967		102.23346				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.46951		100.44539				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				99.75906		99.73190				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				101.70407		101.67408				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond				102.27092		102.24296				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				99.74705		99.71856				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				106.24798		106.14197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				101.58450		101.55107				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				110.49200		110.49200				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				108.91200		108.91200				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				110.41200		110.41200				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.95108		100.92595				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				108.12500		108.12500				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				99.69658		99.66254				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				146.18000		146.18000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				111.18300		111.18300				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				111.94000		111.94000				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				112.87100		112.87100				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				147.22000		147.22000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				99.76996		99.74400				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				99.78083		99.75607				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				101.94007		101.91639				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				148.72000		148.72000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			8.06500	108.48228	8.04000	108.49947				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			4.22000	155.28008	4.22000	155.24400				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			6.47000	115.80149	6.46000	115.82471				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			6.71000	114.44282	6.70000	114.46496				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				99.73953		99.71020				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.57993		100.55505				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				101.02915		101.00457				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				100.32488		100.29985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				103.47029		103.44537				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			9.33500	104.41782	9.31000	104.44653				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			9.09000	102.04646	9.06500	102.07753				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				99.88962		99.86721				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond				101.80439		101.78152				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				101.84172		101.81802				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				102.94621		102.92230				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond				100.63025		100.60311				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				100.06385		100.03226				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				99.76751		99.74128				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	26.86220	100.00000	26.80307				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				100.06358		100.03212				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				100.62958		100.60451				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				102.13484		102.11147				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				101.63641		101.61293				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			8.26500	105.42361	8.24000	105.45118				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				100.27144		100.24732				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			11.77000	105.25739	11.74500	105.28250				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			8.57000	102.55316	8.54500	102.59306				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				102.00807		101.98556				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				102.93666		102.91289				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 30/09/2019 Spot Bond				101.93591		101.90987				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond				99.76798		99.74178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			10.76500	105.71330	10.74000	105.74210				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				100.30563		100.28208				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			8.97000	104.53144	8.94500	104.60770				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond				101.64817		101.62295				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				102.36482		102.34157				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond				100.54551		100.52101				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond				101.53475		101.51155				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond				101.61035		101.58549				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				101.66920		101.64337				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond				101.66920		101.64337				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				101.15644		101.13330				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				100.18294		100.15669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				100.43315		100.40616				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				101.58498		101.56054				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				97.93725		97.91537				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 15/09/2022 Spot Bond			9.96000	99.89441	9.96000	99.86802				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	103.64081	10.01000	103.61316				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				100.41363		100.38786				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	103.79017	9.60000	103.73730				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond				99.97713		99.95421				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond				99.86953		99.84743				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond				100.35964		100.33566				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond				100.71204		100.68789				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	100.04943	9.20000	100.02472				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond				101.16311		101.13984				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond				101.16062		101.13635				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond				103.93917		103.91426				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond				101.44906		101.42290				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond				102.39075		102.36657				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond				99.97822		99.95629				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond				99.97713		99.95421				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond				100.40931		100.38434				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond				99.77977		99.75488				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond				101.42115		101.39640				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			9.76500	104.08236	9.75500	104.09993				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond				99.40868		99.38337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond				101.16573		101.14190				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond				100.67101		100.64544				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN539 On 20/12/2023 Spot Bond				99.72081		99.68941				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN540 On 17/01/2024 Spot Bond				101.57739		101.55030				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN541 On 20/12/2023 Spot Bond				117.58800		116.99000				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN542 On 30/05/2022 Spot Bond				100.29386		100.26918				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
CLN543 On 07/06/2023 Spot Bond				102.69258		102.69258				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN544 On 20/12/2023 Spot Bond				100.81725		100.79164				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				101.55463		101.52795				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			9.23500	104.51909	9.22500	104.54520				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			9.28500	107.87739	9.27500	107.89433				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			9.37500	106.95719	9.36500	106.97772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.50000	127.67370	4.49000	127.70680				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond				258.66784		258.43732				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.50000	127.67370	4.49000	127.70680				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				111.48900		111.92500				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond				116.70600		115.88900				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 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
CLN553 On 20/03/2023 Spot Bond				100.27063		100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond				99.75066		99.72258				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				100.68721		100.66207				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				100.73206		100.70806				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				100.39637		100.37167				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				101.69117		101.66201				0.00	0	3,000,000,000

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 CLN559 SPOT										0.00	0	3,000,000,000
Total For CLN559										0.00	0	3,000,000,000
CLN56(On 20/12/2023 Spot Bond				117.03600		118.04200				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56(On 11/02/2026 Spot Bond				100.75263		100.72797				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN56(On 12/11/2025 Spot Bond			10.16000	103.34007	10.16000	103.31224				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN56(On 12/11/2025 Spot Bond			9.23500	107.61969	9.22500	107.64083				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN56(On 08/02/2024 Spot Bond				100.84237		100.81801				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN56(On 21/02/2024 Spot Bond				100.48966		100.46664				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN56(On 17/01/2024 Spot Bond				101.72907		101.69922				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN56(On 04/06/2023 Spot Bond				100.17079		100.14599				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN56(On 11/02/2024 Spot Bond				100.72433		100.70062				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN56(On 13/05/2021 Spot Bond				100.76831		100.74221				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN57(On 13/05/2021 Spot Bond				100.77613		100.74975				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN57(On 12/11/2025 Spot Bond			9.46500	105.64816	9.45500	105.66829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond				100.75630		100.73148				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				100.74331		100.71808				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond				100.72676		100.70297				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				99.88494		99.86159				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				99.76521		99.73871				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				101.38370		101.35963				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond				101.84200		101.81697				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond				101.88051		101.85173				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond				100.73674		100.71262				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond				100.28258		100.25885				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				99.87005		99.84381				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond				101.30184		101.27929				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				100.20758		100.18427				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				99.86978		99.84349				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				100.02293		99.99987				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				99.89238		99.87050				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				99.83930		99.81597				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				99.87181		99.84592				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond				100.16107		100.04182				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.69000	126.47040	4.68000	126.50240				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond				100.39207		100.36765				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond				100.04780		100.02395				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond				101.58207		101.55865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond				100.39207		100.36765				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	100.88833	9.16000	100.87418				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond				101.57565		101.55163				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond				100.02153		99.99987				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond				101.24731		101.22365				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN600 On 18/06/2024 Spot Bond				101.24731		101.22365				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN601 On 04/06/2023 Spot Bond				100.16442		100.14054				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN602 On 05/08/2024 Spot Bond			8.74500	100.86429	8.74500	100.84083				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond				100.85802		100.83532				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond				100.68500		100.66182				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN605 On 14/04/2026 Spot Bond				100.63150		100.60403				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond				100.51172		100.48733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN607 On 22/08/2024 Spot Bond				100.34239		100.31830				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	100.64130	9.32000	100.56091				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN609 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
CLN61 On 23/07/2022 Spot Bond				100.20142		100.17855				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN610 On 18/04/2028 Spot Bond			8.54000	100.70292	8.53000	100.73905				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 20/09/2019 Spot Bond				99.79791		99.77502				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond				99.78924		99.76541				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF15 On 17/08/2021 Spot Bond				100.57535		100.55068				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			8.37000	115.31619	8.34500	115.37515				0.00	0	1,800,000,000
Total COJ05 SPOT										0.00	0	1,800,000,000
Total For COJ05										0.00	0	1,800,000,000
COJ05 On 23/03/2021 Spot Bond			8.24500	108.61273	8.22000	108.62516				0.00	0	681,227,400
Total COJ07 SPOT										0.00	0	681,227,400
Total For COJ07										0.00	0	681,227,400
COJ07 On 22/06/2026 Spot Bond			9.79500	110.58576	9.78500	110.60815				0.00	0	215,593,200
Total COJ08 SPOT										0.00	0	215,593,200
Total For COJ08										0.00	0	215,593,200
COJ08 On 09/06/2024 Spot Bond			8.75000	108.04299	8.72500	108.11649				0.00	0	1,407,752,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJG01 SPOT										0.00	0	1,407,752,500
Total For COJG01										0.00	0	1,407,752,500
COT01 On 03/04/2023 Spot Bond			9.40500	103.12097	9.38000	103.16896				0.00	0	1,546,097,900
Total COT01 SPOT										0.00	0	1,546,097,900
Total For COT01										0.00	0	1,546,097,900
COT02 On 03/04/2028 Spot Bond			10.93000	100.47943	10.92000	100.50348				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			10.88500	94.59876	10.87500	94.62392				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			11.38500	100.55914	11.36000	100.62754				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				99.86890		99.84669				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				100.10274		100.07854				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				100.00000		99.97824				0.00	0	0
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond				101.88271		101.85977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond				99.71689		102.06334				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond				101.81472		101.79172				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				101.91336		101.88869				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				102.03606		102.00972				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				100.00002		99.97826				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond				100.99655		100.97322				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DENG9 On 20/08/2021 Spot Bond				100.51885		100.49328				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DOL00 On 20/12/2019 Spot Bond				94.49336		94.41071				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				99.60047		99.55580				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond				100.49310		100.46991				0.00	0	1,181,462,100
Total DSY01 SPOT										0.00	0	1,181,462,100
Total For DSY01										0.00	0	1,181,462,100
DSY02 On 21/11/2024 Spot Bond				101.85183		101.82836				0.00	0	2,826,057,200
Total DSY02 SPOT										0.00	0	2,826,057,200
Total For DSY02										0.00	0	2,826,057,200
DSY03 On 21/11/2024 Spot Bond			9.20500	108.27392	9.19500	108.28934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond				100.50378		100.48008			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			8.01500	103.71761	7.99000	103.73637			0.00	0	295,836,600
Total DV2021 SPOT									0.00	0	295,836,600
Total For DV2021									0.00	0	295,836,600
DV22 On 07/02/2020 Spot Bond			8.02000	101.40508	7.99500	101.39359			0.00	0	1,656,134,000
Total DV22 SPOT									0.00	0	1,656,134,000
Total For DV22									0.00	0	1,656,134,000
DV22/R On 07/02/2020 Spot Bond			100.00000	74.36697	100.00000	74.22257			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			8.30000	105.42247	8.27500	105.47543		643,771,240,000.00		77,562,800	4,107,373,900
Total DV23 SPOT								643,771,240,000.00		77,562,800	4,107,373,900
Total For DV23								643,771,240,000.00		77,562,800	4,107,373,900
DV23/R On 27/02/2023 Spot Bond			100.00000	15.78058	100.00000	15.74584			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.78058	100.00000	15.74584			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			8.47000	105.05420	8.44500	105.12398			0.00	0	187,589,300
Total DV24 SPOT									0.00	0	187,589,300
Total For DV24									0.00	0	187,589,300
DV24/R On 18/02/2024 Spot Bond			9.69000	100.61903	9.69000	100.59316			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.61903	9.69000	100.59316			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			10.84500	96.31036	10.83500	96.33921			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	100.64467	10.10000	100.61773			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.64467	10.10000	100.61773			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.40781		100.38631			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond				101.88958		101.86819				0.00	16,000,000,000	0
Total DVF20B SPOT										0.00	16,000,000,000	0
Total For DVF20B										0.00	16,000,000,000	0
DVF20 On 31/08/2020 Spot Bond				100.36732		100.34526				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond				101.32131		101.29991				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				100.30816		100.28442				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				102.33924		102.31672				0.00	28,000,000	28,000,000
Total DVF22 SPOT										0.00	28,000,000	28,000,000
Total For DVF22										0.00	28,000,000	28,000,000
DVF22 On 29/08/2022 Spot Bond				101.01051		100.98773				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond				101.12869		101.10613				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				101.19267		101.16933				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond				102.17047		102.14802				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond				101.70469		101.68162				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond				101.74137		101.71777				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond				100.19301		100.17131				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond				100.20388		100.18097				0.00	0	5,604,961,200
Total DVFB25 SPOT										0.00	0	5,604,961,200
Total For DVFB25										0.00	0	5,604,961,200
DVFB2 On 31/05/2026 Spot Bond				100.20842		100.18500				0.00	0	3,109,660,700
Total DVFB26 SPOT										0.00	0	3,109,660,700
Total For DVFB26										0.00	0	3,109,660,700
E170/R On 01/08/2020 Spot Bond			100.00000	56.85607	100.00000	56.73092				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			8.22000	105.91781	8.19500	105.91651				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			8.27000	110.45480	8.24500	110.47605				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.87500	100.79039	7.85000	100.78163				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.97500	103.88613	7.95000	103.92135				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			8.88000	103.82577	8.85500	103.89480				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			4.62500	102.72496	4.62500	102.69998				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EL001U SPOT										0.00	0	0
Total For EL001U										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.34500	94.32252	4.34500	94.30029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	126.29530	2.25000	126.27261				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.25000	130.31385	4.25000	130.28348				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			4.27000	115.90824	4.27000	115.88114				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			4.12000	114.79185	4.12000	114.76550				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.28500	104.99490	4.28500	104.97025				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			4.31500	95.95916	4.31500	95.93662				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	126.29530	2.25000	126.27261				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				108.64093		107.90095				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				106.92677		106.19840				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			7.69500	103.66045	7.67000	103.66054				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			7.66500	104.25246	7.64000	104.26704				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			9.88500	104.12816	9.87500	104.13760				0.00	0	140,000,000

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 EMM03 SPOT										0.00	0	140,000,000
Total For EMM03										0.00	0	140,000,000
EMM04 On 16/05/2028 Spot Bond			10.64500	98.12398	10.63500	98.12730				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			10.69500	104.12068	10.68500	104.12507				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			10.03500	102.74274	10.02500	102.73989				0.00	0	18,114,800
Total EMM06 SPOT										0.00	0	18,114,800
Total For EMM06										0.00	0	18,114,800
EMM07 On 10/07/2027 Spot Bond			9.88500	103.68845	9.87500	103.69310				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.96500	86.35895	10.95500	86.36078				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				101.37836		101.35125				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				101.28358		101.25839				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				100.02400		99.99966				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond				100.21869		100.19420				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				101.03378		101.00894				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond				99.97867		99.95723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.20859		100.18514				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				99.97963		99.95913				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				100.94186		100.92020				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.52064		100.49974				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond				101.42120		101.39861				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond				100.33317		100.30937				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond				100.16817		100.14374				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond				100.04254		100.02138				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond				100.04335		100.02179				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond				99.95518		99.93271				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
EPF05L On 22/02/2023 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 EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPFC3! On 06/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond				100.86950		100.84895				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4: On 04/03/2020 Spot Bond				100.15233		100.13019				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 03/10/2019 Spot Bond				101.49734		101.47641				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				101.50889		101.48183				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				101.19494		101.16822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I 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
EQT00I On 03/06/2022 Spot Bond				100.18302		100.15983				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00I On 03/06/2024 Spot Bond				100.18616		100.16256				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT01I On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/05/2022 Spot Bond				100.54904		100.52552				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B On 17/08/2022 Spot Bond				100.53347		100.51063				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond				100.57386		100.54926				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C On 17/08/2022 Spot Bond				100.53658		100.51360				0.00	0	0
Total ERS3C7 SPOT										0.00	0	0
Total For ERS3C7										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				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				101.03637		101.01393				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.53348		100.51064				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.55209		100.52843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2 On 17/05/2022 Spot Bond				100.52855		100.50592			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2 On 17/11/2022 Spot Bond				100.52102		100.49871			0.00	0	2,499,634,600
Total ERSA27 SPOT									0.00	0	2,499,634,600
Total For ERSA27									0.00	0	2,499,634,600
ES23 On 25/01/2023 Spot Bond			8.47000	105.68939	8.44500	105.73964		869,665,720,000.00	102,676,000		2,497,369,900
Total ES23 SPOT								869,665,720,000.00	102,676,000		2,497,369,900
Total For ES23								869,665,720,000.00	102,676,000		2,497,369,900
ES23/R On 25/01/2023 Spot Bond			10.00000	101.28092	10.00000	101.25407		0.00	0		0
Total ES23/R2023 SPOT								0.00	0		0
Total For ES23/R2023								0.00	0		0
ES26 On 02/04/2026 Spot Bond			9.35500	96.21103	9.34500	96.23301		122,535,532,000.00	13,098,400		4,719,396,800
Total ES26 SPOT								122,535,532,000.00	13,098,400		4,719,396,800
Total For ES26								122,535,532,000.00	13,098,400		4,719,396,800
ES26/R On 02/04/2026 Spot Bond			7.85000	103.46688	7.85000	103.44511		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			10.73500	76.74849	10.71500	76.84542		1,431,419,929,000.00	133,341,400		2,105,062,400
Total ES33 SPOT								1,431,419,929,000.00	133,341,400		2,105,062,400
Total For ES33								1,431,419,929,000.00	133,341,400		2,105,062,400
ES33/R On 15/09/2033 Spot Bond			7.50000	99.92000	7.50000	99.90001		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			11.09000	81.88527	11.06500	82.03011		1,648,326,662,000.00	148,631,800		17,505,300,000
Total ES42 SPOT								1,648,326,662,000.00	148,631,800		17,505,300,000
Total For ES42								1,648,326,662,000.00	148,631,800		17,505,300,000
ES42/R On 25/04/2042 Spot Bond			8.50000	103.21194	8.50000	103.18846		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond				101.27366		101.25124				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond				99.95622		99.93416				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				99.95485		99.93214				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				99.79675		99.77373				0.00	0	3,298,694,600
Total FBJ20Z SPOT										0.00	0	3,298,694,600
Total For FBJ20Z										0.00	0	3,298,694,600
FBJ22Z On 20/03/2022 Spot Bond				99.78931		99.76548				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.74817	100.00000	11.71972				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	19.12042	100.00000	19.07410				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				99.97856		99.95698				0.00	0	945,169,600
Total FIFB10 SPOT										0.00	0	945,169,600
Total For FIFB10										0.00	0	945,169,600
FIFB11 On 07/02/2020 Spot Bond				100.92552		100.90272				0.00	0	94,516,900
Total FIFB11 SPOT										0.00	0	94,516,900
Total For FIFB11										0.00	0	94,516,900
FIFB12 On 13/08/2020 Spot Bond				100.69636		100.67276				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				100.82069		100.79768				0.00	0	945,169,600
Total FIFB14 SPOT										0.00	0	945,169,600
Total For FIFB14										0.00	0	945,169,600
FIFB15 On 20/11/2022 Spot Bond				100.52162		100.49820				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond				100.63789		100.61467				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond				100.65600		100.63210				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond				100.17658		100.15419				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC34 On 07/02/2020 Spot Bond				100.54743		100.52727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT017 On 17/09/2019 Spot Bond				101.68230		101.65756				0.00	0	0
Total FNT017 SPOT										0.00	0	0
Total For FNT017										0.00	0	0
FNT018 On 03/10/2019 Spot Bond				101.04142		101.01721				0.00	0	0
Total FNT018 SPOT										0.00	0	0
Total For FNT018										0.00	0	0
FNT019 On 16/10/2019 Spot Bond				100.63164		100.60986				0.00	0	0
Total FNT019 SPOT										0.00	0	0
Total For FNT019										0.00	0	0
FNT020 On 05/11/2019 Spot Bond				100.36288		100.33868				0.00	0	0
Total FNT020 SPOT										0.00	0	0
Total For FNT020										0.00	0	0
FNTB10 On 16/09/2019 Spot Bond				103.77137		103.74795				0.00	0	0
Total FNTB10 SPOT										0.00	0	0
Total For FNTB10										0.00	0	0
FNTD10 On 11/10/2019 Spot Bond				102.68274		102.66038				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										0.00	0	0
FNTE10 On 22/11/2019 Spot Bond				102.21458		102.19151				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FNTF10 On 28/01/2020 Spot Bond				100.63959		100.61753				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond				100.94718		100.92515				0.00	0	0
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										0.00	0	0
FNZ002 On 08/01/2020 Spot Bond				100.28600		100.26400				0.00	0	0
Total FNZ002 SPOT										0.00	0	0
Total For FNZ002										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.34181		101.31790				0.00	0	880,000,000
Total FRB13 SPOT										0.00	0	880,000,000
Total For FRB13										0.00	0	880,000,000
FRB14 On 02/06/2021 Spot Bond			10.06500	102.62860	10.04000	102.63987				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				101.14070		101.20635				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond				103.39987		103.37666				0.00	0	139,885,100
Total FRB16 SPOT										0.00	0	139,885,100
Total For FRB16										0.00	0	139,885,100
FRB17 On 08/01/2022 Spot Bond				105.67641		105.65166				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.46230		105.43858				0.00	305,000,000	2,080,000,000
Total FRB18 SPOT										0.00	305,000,000	2,080,000,000
Total For FRB18										0.00	305,000,000	2,080,000,000
FRB19 On 14/04/2021 Spot Bond			10.06500	108.31186	10.04000	108.31964				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond				104.87036		104.84568				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond				102.54079		102.51364				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				105.44594		105.42145				0.00	0	11,942,900,000

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 FRB22 SPOT									0.00	0	11,942,900,000
Total For FRB22									0.00	0	11,942,900,000
FRB23 On 20/09/2027 Spot Bond				106.16219		106.13768			0.00	0	1,531,174,700
Total FRB23 SPOT									0.00	0	1,531,174,700
Total For FRB23									0.00	0	1,531,174,700
FRB24 On 08/11/2023 Spot Bond				102.37172		102.34157			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRB25 On 19/09/2024 Spot Bond				99.76455		99.73478			0.00	0	220,000,000
Total FRB25 SPOT									0.00	0	220,000,000
Total For FRB25									0.00	0	220,000,000
FRB26 On 03/06/2024 Spot Bond				100.27435		100.24933			0.00	0	5,274,152,000
Total FRB26 SPOT									0.00	0	5,274,152,000
Total For FRB26									0.00	0	5,274,152,000
FRB27 On 03/06/2026 Spot Bond			9.91500	104.08060	9.90500	104.10181			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			3.38000	158.27569	3.38000	158.24245			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.62000	296.21145	3.62000	296.14720			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.92500	131.39510	3.91500	131.43143			0.00	0	1,120,000,000
Total FRBI25 SPOT									0.00	0	1,120,000,000
Total For FRBI25									0.00	0	1,120,000,000
FRBI28 On 31/03/2028 Spot Bond			4.08000	179.73325	4.08000	179.69206			0.00	0	529,000,000
Total FRBI28 SPOT									0.00	0	529,000,000
Total For FRBI28									0.00	0	529,000,000
FRBI29 On 31/03/2029 Spot Bond			4.32500	94.53913	4.30500	94.67602			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			4.46500	208.22379	4.46500	208.17392			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.99500	88.01353	4.99000	88.06481			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.86000	90.54113	4.86000	90.51849			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			7.65000	91.24016	7.65000	91.24016			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			8.40000	65.98643	8.40000	65.98643			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			8.44000	65.22453	8.44000	65.22453			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			4.87000	125.34224	4.86000	125.37334			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17 On 06/08/2023 Spot Bond				100.64658		100.61823			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC18 On 06/08/2023 Spot Bond				94.14032		93.25381			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC19 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208: On 07/10/2020 Spot Bond				103.55488		103.52853				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211: On 07/05/2020 Spot Bond				100.85299		100.82904				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214: On 07/11/2019 Spot Bond				100.89150		100.86822				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216: On 04/11/2019 Spot Bond				100.90845		100.88441				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220: On 31/01/2022 Spot Bond			4.03000	155.95149	4.03000	155.91603				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222: On 20/05/2020 Spot Bond				100.53962		100.51539				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC226: On 31/01/2022 Spot Bond			4.89000	152.94076	4.89000	152.90249				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234: On 20/12/2020 Spot Bond				103.19137		103.15348				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC235: On 08/02/2020 Spot Bond				104.23500		104.18441				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC237: On 19/10/2020 Spot Bond				110.12992		109.97921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				104.36290		104.31230				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				110.41664		110.27207				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				109.85500		109.73374				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				104.33565		104.28372				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				104.24459		104.19296				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				102.86945		102.81628				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				104.02747		103.98678				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				102.84048		102.78786				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				102.27434		102.23249				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				104.13145		104.08432				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				101.16203		101.12814				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				109.22558		109.09658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond				102.26707		102.22535				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond				100.82089		100.79294				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond				99.88578		99.86257				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25(On 27/03/2020 Spot Bond				101.97824		101.95642				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond				103.40778		103.38369				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond				101.77327		101.75082				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25(On 08/05/2020 Spot Bond				101.18244		101.15975				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26(On 10/10/2020 Spot Bond				101.50906		101.48628				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 13/07/2020 Spot Bond				101.42133		101.39798				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26(On 13/07/2020 Spot Bond				101.68321		101.66074				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26(On 20/06/2021 Spot Bond				102.51856		102.48901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond				103.79115		103.76437				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond				101.11468		101.09349				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC269 On 16/11/2019 Spot Bond				100.56936		100.54773				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC270 On 30/01/2023 Spot Bond				101.06068		101.03640				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	101.09987	9.58400	101.07416				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	103.49137	9.80000	103.46447				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond				99.97809		99.95603				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond				99.97804		99.95593				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond				100.15892		100.13584				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 27/03/2020 Spot Bond				101.69650		101.67508				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278 On 21/11/2022 Spot Bond				100.50100		100.47744				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond				102.22387		102.19795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	104.50745	3.57000	104.48497				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				102.09294		102.06335				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond				100.88589		100.85675				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond				102.13430		102.11059				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	102.74547	3.40000	102.72383				0.00	0	904,000,000
Total FRC286 SPOT										0.00	0	904,000,000
Total For FRC286										0.00	0	904,000,000
FRC28: On 01/02/2020 Spot Bond				101.00054		100.97651				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28: On 01/02/2020 Spot Bond				101.00054		100.97651				0.00	0	800,000,000
Total FRC288 SPOT										0.00	0	800,000,000
Total For FRC288										0.00	0	800,000,000
FRC28: On 20/12/2022 Spot Bond				102.03561		102.01201				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond				102.29196		102.26521				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond				101.27495		101.24820				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	101.90408	8.25000	101.88148				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond				101.27566		101.25359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond				101.26073		101.23893				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				100.71103		100.68603				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond				100.68765		100.66349				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				100.69519		100.67077				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	100.59009	8.10000	100.56818				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				102.45056		102.42185				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				101.31261		101.28568				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				100.20190		100.19968				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				100.81974		100.79283				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				100.33084		100.30326				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				101.68834		101.66672				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond				100.98155		100.95473				0.00	0	888,600,000

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 FRC305 SPOT										0.00	0	888,600,000
Total For FRC305										0.00	0	888,600,000
FRC305 On 27/02/2023 Spot Bond				100.34244		100.31962				0.00	0	954,100,000
Total FRC306 SPOT										0.00	0	954,100,000
Total For FRC306										0.00	0	954,100,000
FRC306 On 12/08/2020 Spot Bond				100.65532		100.63390				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond				100.32507		100.29798				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond				100.66822		100.64527				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond				100.52450		100.49934				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond				100.41537		100.39349				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond				100.41537		100.39349				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond				100.53062		100.50379				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.67000	153.70407	4.67000	153.66651				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			4.61000	153.91306	4.61000	153.87569				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			4.59000	153.98280	4.59000	153.94551				0.00	0	0

Contract 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			5.03000	85.53038	5.03000	85.50848				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			4.92000	98.50119	4.92000	98.47648				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				101.97574		101.95492				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.29442		100.27381				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				101.25735		101.23702				0.00	0	472,584,800
Total FRJ22 SPOT										0.00	0	472,584,800
Total For FRJ22										0.00	0	472,584,800
FRJ23 On 31/07/2023 Spot Bond				102.33085		102.30906				0.00	1,800,000,000	2,737,075,900
Total FRJ23 SPOT										0.00	1,800,000,000	2,737,075,900
Total For FRJ23										0.00	1,800,000,000	2,737,075,900
FRJ24 On 14/02/2024 Spot Bond				100.63852		100.61613				0.00	0	7,211,749,700
Total FRJ24 SPOT										0.00	0	7,211,749,700
Total For FRJ24										0.00	0	7,211,749,700
FRJ25 On 09/03/2025 Spot Bond				103.13548		103.11399				0.00	0	6,377,973,700
Total FRJ25 SPOT										0.00	0	6,377,973,700
Total For FRJ25										0.00	0	6,377,973,700
FRJ26 On 14/02/2026 Spot Bond				100.15121		100.12840				0.00	0	3,582,245,600
Total FRJ26 SPOT										0.00	0	3,582,245,600
Total For FRJ26										0.00	0	3,582,245,600
FRJ27 On 25/01/2027 Spot Bond				103.48628		103.40757				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				100.66412		100.64081				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			3.80800	104.38866	3.80800	104.36661				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			4.16500	109.52731	4.16500	109.50204				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				101.11407		101.09231				0.00	0	63,326,400
Total FRS103 SPOT										0.00	0	63,326,400
Total For FRS103										0.00	0	63,326,400
FRS10L On 23/01/2024 Spot Bond				101.11407		101.09231				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10E On 31/01/2038 Spot Bond			4.30500	107.37445	4.30500	107.34926				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			4.31500	211.63584	4.31500	211.58600				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			5.09500	96.14064	5.09500	96.11607				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			4.34500	210.94800	4.34500	210.89816				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			4.42000	128.18420	4.41000	128.21773				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	116.97470	3.70500	116.94912				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			4.69500	101.64066	4.69500	101.61576				0.00	0	0

Contract 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			4.46500	208.22379	4.46500	208.17392			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			4.51500	207.10138	4.51500	207.05151			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			3.95000	114.88936	3.94000	114.92103			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			4.54500	206.43149	4.54500	206.38162			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			5.66500	88.91696	5.66500	88.89289			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			5.15000	166.10700	5.15000	166.06419			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			5.19500	94.82271	5.19500	94.79824			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			4.67000	172.06645	4.67000	172.02430			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			4.73000	171.30816	4.73000	171.26590			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			5.05500	195.43956	5.05500	195.38966			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				102.41826		101.54350			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13(On 31/01/2038 Spot Bond			5.12500	95.74293	5.12500	95.71839			0.00	0	0

Contract 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			5.38000	92.44230	5.38000	92.41799				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			4.92500	98.43278	4.92500	98.40806				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			4.54000	173.72278	4.54000	173.68083				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			4.82500	200.30541	4.82500	200.25552				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			4.67000	172.06645	4.67000	172.02430				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			4.67000	172.06645	4.67000	172.02430				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			4.96000	168.43692	4.96000	168.39435				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			4.72000	126.28154	4.71000	126.31344				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			3.73000	157.01893	3.73000	156.98448				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			5.02000	167.69711	5.02000	167.65445				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			5.06000	167.20597	5.06000	167.16327				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			4.69000	126.47037	4.68000	126.50241				0.00	0	0

Contract 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			4.48000	174.49345	4.48000	174.45159				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			5.07000	167.08344	5.07000	167.04074				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				13.01178		12.66729				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				14.99688		14.52635				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				17.93477		17.15249				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				20.87463		19.62679				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				12.06263		11.81234				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				13.65738		13.30366				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				16.21534		15.58706				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				18.75416		17.72539				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				10.98331		10.84287				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				10.97098		10.83545				0.00	0	0

Contract 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				10.29307		10.20892				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				17.84011		16.16524				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				101.37160		101.34871				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				101.45669		101.43228				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				14.56937		14.11795				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				14.56936		14.11794				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				17.33724		16.50275				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond				102.10513		102.08141				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 19/09/2019 Spot Bond				101.42062		100.32542				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				101.98025		101.95501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS182 On 04/10/2021 Spot Bond				97.45938		96.04222			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				97.71483		94.52682			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				111.27879		110.07368			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				108.04925		106.74362			0.00	0	61,173,000
Total FRS186 SPOT									0.00	0	61,173,000
Total For FRS186									0.00	0	61,173,000
FRS186 On 23/01/2024 Spot Bond				118.51646		117.22307			0.00	0	303,536,800
Total FRS187 SPOT									0.00	0	303,536,800
Total For FRS187									0.00	0	303,536,800
FRS187 On 23/01/2024 Spot Bond				112.84937		111.58633			0.00	363,300,300	121,100,100
Total FRS188 SPOT									0.00	363,300,300	121,100,100
Total For FRS188									0.00	363,300,300	121,100,100
FRS188 On 16/03/2020 Spot Bond				112.66137		111.14817			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				110.57571		109.35184			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				101.97923		101.40444			0.00	0	0
Total FRS192 SPOT									0.00	0	0
Total For FRS192									0.00	0	0
FRS192 On 23/03/2020 Spot Bond				107.59525		106.42165			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				51.54791		46.09521			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				45.80014		41.85608			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS197 On 05/08/2024 Spot Bond				100.83302		100.81100				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS198 On 03/08/2020 Spot Bond				102.24427		101.13358				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS199 On 05/08/2025 Spot Bond				100.90798		100.88392				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS200 On 12/08/2025 Spot Bond				100.73615		100.71202				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS201 On 06/08/2025 Spot Bond				100.38584		100.36175				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS202 On 23/08/2025 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS203 On 04/03/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.42000	298.43535	3.42000	298.37222				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	299.66708	3.31000	299.60457				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	291.71454	4.03000	291.64804				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			3.52000	157.77150	3.52000	157.73778				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				101.04014		101.01697				0.00	0	36,831,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS49 SPOT									0.00	0	36,831,700
Total For FRS49									0.00	0	36,831,700
FRS51 On 31/01/2022 Spot Bond			3.22000	158.85434	3.22000	158.82165			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.88825		100.86475			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.14500	102.73649	4.14500	102.71281			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			3.83500	109.63284	3.83500	109.60842			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.88000	131.69149	3.87000	131.72807			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			3.91000	131.49381	3.90000	131.53022			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	289.65851	4.22000	289.59104			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			7.34800	103.15023	7.32300	103.13434			0.00	0	1,570,697,700
Total FRX19 SPOT									0.00	0	1,570,697,700
Total For FRX19									0.00	0	1,570,697,700
FRX20 On 01/10/2020 Spot Bond			7.44000	105.19461	7.41500	105.19887			0.00	0	122,872,100
Total FRX20 SPOT									0.00	0	122,872,100
Total For FRX20									0.00	0	122,872,100
FRX23 On 28/02/2023 Spot Bond			7.93000	99.69443	7.90500	99.74742			0.00	0	5,000,000,000
Total FRX23 SPOT									0.00	0	5,000,000,000
Total For FRX23									0.00	0	5,000,000,000
FRX24 On 10/12/2024 Spot Bond			8.14000	113.67071	8.13000	113.69085		95,812,879,360,000.00		11,770,624,000	12,802,502,700
Total FRX24 SPOT								15,812,879,360,000.00		11,770,624,000	12,802,502,700
Total For FRX24								15,812,879,360,000.00		11,770,624,000	12,802,502,700
FRX25 On 26/07/2025 Spot Bond			9.13500	103.97259	9.12500	103.99286			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX25 SPOT										0.00	0	0
Total For FRX25										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.60500	108.88156	8.59500	108.91014				0.00	0	522,117,000
Total FRX26 SPOT										0.00	0	522,117,000
Total For FRX26										0.00	0	522,117,000
FRX27 On 07/03/2027 Spot Bond			8.66500	108.38500	8.65500	108.41690				0.00	0	13,118,900
Total FRX27 SPOT										0.00	0	13,118,900
Total For FRX27										0.00	0	13,118,900
FRX28 On 26/07/2028 Spot Bond			8.98500	108.11170	8.97500	108.14891				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			9.33500	103.81542	9.32000	103.89000				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			9.46500	100.77253	9.45500	100.81636				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.50500	112.05206	9.49500	112.09985				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			10.45000	81.54837	10.42000	81.74242				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				100.58555		100.56414				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				100.65833		100.63650				0.00	0	302,454,300
Total FS3B1 SPOT										0.00	0	302,454,300
Total For FS3B1										0.00	0	302,454,300
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				100.46189		100.44121				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond				99.84358		99.82159				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				100.29270		100.27042				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond				100.50273		100.48018				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond				102.55277		102.52978				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				101.11610		100.99826				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				100.36635		100.34355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.37066		100.34758				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.39862		100.37379				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.43299		100.40600				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.45444		100.42611				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	102.58480	4.15000	102.56109				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				102.55302		102.53000				0.00	6,000,000,000	6,000,000,000
Total GRT07 SPOT										0.00	6,000,000,000	6,000,000,000
Total For GRT07										0.00	6,000,000,000	6,000,000,000
GRT11 On 13/05/2021 Spot Bond				101.67393		101.65179				0.00	0	6,791,122,800
Total GRT11 SPOT										0.00	0	6,791,122,800
Total For GRT11										0.00	0	6,791,122,800
GRT12 On 24/06/2020 Spot Bond				102.42004		102.39850				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				101.76339		101.74268				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.24076		101.21983				0.00	0	378,068,000
Total GRT14 SPOT										0.00	0	378,068,000
Total For GRT14										0.00	0	378,068,000
GRT15 On 15/04/2020 Spot Bond				101.67692		101.65575				0.00	17,000,000	17,000,000
Total GRT15 SPOT										0.00	17,000,000	17,000,000
Total For GRT15										0.00	17,000,000	17,000,000
GRT16 On 17/10/2021 Spot Bond				102.73254		102.71086				0.00	0	472,584,800
Total GRT16 SPOT										0.00	0	472,584,800
Total For GRT16										0.00	0	472,584,800
GRT17 On 17/10/2023 Spot Bond			8.81000	108.58670	8.78500	108.64810				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				100.24922		100.22938				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				100.90537		100.88386				0.00	12,000,000,000	2,200,000,000
Total GRT19 SPOT										0.00	12,000,000,000	2,200,000,000
Total For GRT19										0.00	12,000,000,000	2,200,000,000
GRT20 On 03/04/2024 Spot Bond				102.85475		102.83165				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.68500	104.63347	9.67500	104.64271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond				101.34220		101.31983				0.00	0	3,582,245,600
Total GRT22 SPOT										0.00	0	3,582,245,600
Total For GRT22										0.00	0	3,582,245,600
GRT23 On 16/10/2024 Spot Bond				101.58864		101.56564				0.00	0	1,890,339,300
Total GRT23 SPOT										0.00	0	1,890,339,300
Total For GRT23										0.00	0	1,890,339,300
GRT24 On 09/03/2023 Spot Bond				100.04217		100.02117				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				100.13109		100.10932				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond				101.35582		101.33342				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond				101.90129		101.87921				0.00	0	1,000,000,000
Total GRT27 SPOT										0.00	0	1,000,000,000
Total For GRT27										0.00	0	1,000,000,000
GRT28 On 10/12/2021 Spot Bond				100.02026		99.99997				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				100.02073		99.99989				0.00	0	156,073,100
Total GRT29 SPOT										0.00	0	156,073,100
Total For GRT29										0.00	0	156,073,100
GRT30 On 10/12/2025 Spot Bond				100.45819		100.43682				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				100.31798		100.29527				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				101.28387		101.26165				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond				101.31509		101.29229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond				101.36140		101.33775				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond				101.78352		101.76093				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
H6T2U On 02/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T2U SPOT										0.00	0	0
Total For H6T2U										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				0.00	0	0
Total H7T3U SPOT										0.00	0	0
Total For H7T3U										0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T1U SPOT										0.00	0	0
Total For H8T1U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond				101.53456		101.51316				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				100.28729		100.26518				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.96776		100.94534				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.51589		101.49258				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				101.53451		101.51089				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond				101.87287		101.84997				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond				101.77877		101.75495				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond				100.07501		100.05342				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				99.88895		99.86640				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				99.88962		99.86721				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.58680		100.56041				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond				101.78859		101.76463				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond				101.71976		101.69677				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.38000	103.09418	7.35500	103.09540				0.00	0	3,097,468,200
Total HWAY20 SPOT										0.00	0	3,097,468,200
Total For HWAY20										0.00	0	3,097,468,200
HWAY2 On 31/07/2020 Spot Bond			100.00000	54.69614	100.00000	54.57575				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			3.81000	294.11721	3.81000	294.05190				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	293.80529	4.12000	293.73762				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			4.36000	95.47438	4.36000	95.45165				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			10.61500	90.93336	10.59500	91.04478				0.00	0	690,000,000
Total HWAY34 SPOT										0.00	0	690,000,000
Total For HWAY34										0.00	0	690,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.14749	100.00000	10.12515				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			10.62000	90.62739	10.60000	90.74198				0.00	0	20,000,000,000
Total HWAY35 SPOT										0.00	0	20,000,000,000
Total For HWAY35										0.00	0	20,000,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.14720	100.00000	10.12487				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF09 On 19/09/2019 Spot Bond				99.85451		99.83589				0.00	0	0
Total HWF09 SPOT										0.00	0	0
Total For HWF09										0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWF11 On 15/07/2022 Spot Bond				101.42003		101.39762			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond				101.06351		101.04100			0.00	0	4,000,000,000
Total HWF12 SPOT									0.00	0	4,000,000,000
Total For HWF12									0.00	0	4,000,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.27000	135.78492	3.26000	135.82513		576,750,929,370,000.00	176,376,431,000	250,068,847,200	
Total I2025 SPOT								6,750,929,370,000.00	176,376,431,000	250,068,847,200	
Total For I2025								6,750,929,370,000.00	176,376,431,000	250,068,847,200	
I2029 On 31/03/2029 Spot Bond			3.45500	101.75203	3.43500	101.90340		152,998,548,594,000.00	44,283,226,800	73,298,900,000	
Total I2029 SPOT								2,998,548,594,000.00	44,283,226,800	73,298,900,000	
Total For I2029								2,998,548,594,000.00	44,283,226,800	73,298,900,000	
I2033 On 28/02/2033 Spot Bond			3.53000	101.51401	3.53000	101.49213		219,442,073,702,000.00	62,164,893,400	107,111,260,500	
Total I2033 SPOT								19,442,073,702,000.00	62,164,893,400	107,111,260,500	
Total For I2033								19,442,073,702,000.00	62,164,893,400	107,111,260,500	
I2038 On 31/01/2038 Spot Bond			3.54500	119.70574	3.54500	119.68008		110,745,884,016,500.00	31,240,023,700	211,889,284,700	
Total I2038 SPOT								10,745,884,016,500.00	31,240,023,700	211,889,284,700	
Total For I2038								10,745,884,016,500.00	31,240,023,700	211,889,284,700	
I2046 On 31/03/2046 Spot Bond			3.62000	111.79529	3.61500	111.87205		714,529,085,224,000.00	197,383,725,200	157,615,593,200	
Total I2046 SPOT								14,529,085,224,000.00	197,383,725,200	157,615,593,200	
Total For I2046								14,529,085,224,000.00	197,383,725,200	157,615,593,200	
I2050 On 31/12/2050 Spot Bond			3.62000	114.90311	3.62000	114.87824		88,759,564,092,000.00	24,519,216,600	194,298,591,078	
Total I2050 SPOT								18,759,564,092,000.00	24,519,216,600	194,298,591,078	
Total For I2050								18,759,564,092,000.00	24,519,216,600	194,298,591,078	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond				100.36428		100.34162				0.00	0	1,039,686,600
Total IBL100 SPOT										0.00	0	1,039,686,600
Total For IBL100										0.00	0	1,039,686,600
IBL101 On 24/05/2022 Spot Bond			8.28500	104.56795	8.26000	104.60515				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond				100.73420		100.71129				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	101.31909	8.70500	101.29538				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	101.18488	7.84000	101.16353				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				100.44852		100.42629				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.88000	293.35014	3.88000	293.28446				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	100.10901	8.12000	100.08691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond				100.67084		100.64953				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond				100.47000		100.44792				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond				100.82061		100.79789				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond				100.48295		100.46025				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				99.81347		101.85060				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond				101.08356		101.06193				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond				100.59399		100.57140				0.00	0	1,691,906,300
Total IBL119 SPOT										0.00	0	1,691,906,300
Total For IBL119										0.00	0	1,691,906,300
IBL120 On 12/10/2020 Spot Bond				101.39568		101.37397				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				100.79392		100.77202				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond				100.64230		100.61977				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond				101.58091		101.55961				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond				101.45027		101.42804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond				100.51106		100.48874				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond				101.41081		101.38897				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond				100.73262		100.71154				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond				100.66953		100.64609				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.27000	158.67322	3.27000	158.64036				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				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			8.12500	100.79782	8.10000	100.78453				0.00	0	488,069,400
Total IBL46 SPOT										0.00	0	488,069,400
Total For IBL46										0.00	0	488,069,400
IBL50 On 02/08/2020 Spot Bond			7.88500	102.00057	7.86000	102.00054				0.00	0	249,524,700
Total IBL50 SPOT										0.00	0	249,524,700
Total For IBL50										0.00	0	249,524,700
IBL60 On 17/02/2024 Spot Bond			8.93000	105.44716	8.90500	105.51479				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.38907		101.36735				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.37000	158.31177	3.37000	158.27857				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.99124		100.96921				0.00	0	745,169,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL75 SPOT										0.00	0	745,169,600
Total For IBL75										0.00	0	745,169,600
IBL77 On 25/11/2020 Spot Bond				100.71732		100.69469				0.00	0	440,000,000
Total IBL77 SPOT										0.00	0	440,000,000
Total For IBL77										0.00	0	440,000,000
IBL78 On 25/11/2022 Spot Bond			9.02000	105.71623	8.99500	105.76047				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				101.63022		101.60796				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			7.86500	106.98926	7.84000	107.00683				0.00	0	1,363,009,100
Total IBL88 SPOT										0.00	0	1,363,009,100
Total For IBL88										0.00	0	1,363,009,100
IBL88/F On 20/05/2021 Spot Bond			100.00000	36.04075	100.00000	35.96142				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.39812		100.37328				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.47025		101.44730				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	0.00000				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				101.13978		101.11889				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				101.94741		101.92630				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				101.65281		101.63018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				103.45111		103.42823			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			8.71000	103.51196	8.68500	103.49037			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	9.63480	100.00000	9.61360			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			7.91500	103.66567	7.89000	103.67001		229,535,000,000.00	29,000,000	274,744,200	
Total IDCG03 SPOT								229,535,000,000.00	29,000,000	274,744,200	
Total For IDCG03								229,535,000,000.00	29,000,000	274,744,200	
IDCG04 On 24/11/2019 Spot Bond				100.52542		100.50454			0.00	0	472,584,800
Total IDCG05 SPOT									0.00	0	472,584,800
Total For IDCG05									0.00	0	472,584,800
IDCG06 On 24/11/2024 Spot Bond			8.98500	105.13651	8.97500	105.15288		179,700,000,000,000.00	20,000,000,000	142,578,900	
Total IDCG06 SPOT								179,700,000,000,000.00	20,000,000,000	142,578,900	
Total For IDCG06								179,700,000,000,000.00	20,000,000,000	142,578,900	
IDCG07 On 13/11/2020 Spot Bond				100.67675		100.65383			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			11.34500	103.23500	11.33500	103.26637			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.34833		100.23497			0.00	0	945,169,600
Total IDCG09 SPOT									0.00	0	945,169,600
Total For IDCG09									0.00	0	945,169,600
IDCG10 On 05/12/2021 Spot Bond				100.13967		100.02376			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.48500	109.63182	9.47500	109.65786		113,820,000,000,000.00	12,000,000,000	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDCG11 SPOT									13,820,000,000,000.00	12,000,000,000	0
Total For IDCG11									13,820,000,000,000.00	12,000,000,000	0
IDCG12 On 26/04/2021 Spot Bond				101.62180		101.60015			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond				101.85810		101.83533			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCG14 On 12/11/2021 Spot Bond				100.67958		100.65735			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				101.13273		101.10962			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				101.29964		101.27595			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				100.80569		100.78241			0.00	10,000,000,000	10,000,000,000
Total IDCG17 SPOT									0.00	10,000,000,000	10,000,000,000
Total For IDCG17									0.00	10,000,000,000	10,000,000,000
IDCG18 On 12/03/2022 Spot Bond				99.97899		99.95795			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				99.97809		99.95611			0.00	0	0
Total IDCG19 SPOT									0.00	0	0
Total For IDCG19									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.59917	4.00000	101.58808			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				99.89007		102.01381			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.44734	100.00000	7.43086			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.38500	103.59199	8.37500	103.61091				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			8.02500	104.66388	8.00000	104.67840				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN410U SPOT										0.00	0	0
Total For IN410U										0.00	0	0
ING196 On 30/06/2027 Spot Bond				70.07395		70.07395				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				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				100.21535		100.19137				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond				100.95619		100.93383				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				101.02486		101.00085				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				100.31617		100.29480				0.00	0	0

Contract 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	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond				88.52012		88.49030				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond				100.91126		100.88998				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				101.10649		101.07632				0.00	0	7,340,000,000
Total INLV01 SPOT										0.00	0	7,340,000,000
Total For INLV01										0.00	0	7,340,000,000
INLV02 On 20/10/2020 Spot Bond				102.42642		102.39996				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				102.70162		102.67416				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			10.16500	104.41000	10.14000	104.41495				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				106.00003		105.96901				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC26U On 08/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC26U SPOT										0.00	0	0
Total For IPC26U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				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				100.16259		100.13898				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				102.23648		102.21373				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				102.09240		102.06888				0.00	0	0

Contract 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				101.88273		101.85979				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				101.90432		101.88110				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				101.92590		101.90240				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				101.99483		101.97248				0.00	0	608,877,200
Total IPF20 SPOT										0.00	0	608,877,200
Total For IPF20										0.00	0	608,877,200
IPF21 On 17/03/2022 Spot Bond				102.74621		102.72358				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				99.88838		99.86570				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond				100.87792		100.85468				0.00	0	1,417,754,400
Total IPF24 SPOT										0.00	0	1,417,754,400
Total For IPF24										0.00	0	1,417,754,400
IPF25 On 15/10/2023 Spot Bond				101.40099		101.37799				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond				100.71250		100.68919				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond				100.72039		100.69682				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				101.86051		101.83752				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond				102.30736		102.28385				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond				101.76532		101.74172				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPFC25 On 25/10/2019 Spot Bond				100.96395		100.94386				0.00	0	0
Total IPFC25 SPOT										0.00	0	0
Total For IPFC25										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.31221	2.75000	100.30476				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.63000	149.18540	6.63000	149.14110				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				99.97735		99.95456				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond				101.96436		101.93733				0.00	0	3,356,078,900
Total IV026 SPOT										0.00	0	3,356,078,900
Total For IV026										0.00	0	3,356,078,900
IV030 On 31/01/2025 Spot Bond			5.27000	122.87596	5.26000	122.90498				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.27000	122.87596	5.26000	122.90498				0.00	0	0

Contract 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				100.00008		99.97470				0.00	0	3,544,386,100
Total IV031 SPOT										0.00	0	3,544,386,100
Total For IV031										0.00	0	3,544,386,100
IV033 On 11/02/2021 Spot Bond				102.56205		102.53464				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			10.06500	104.13055	10.04000	104.13582				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				108.32376		108.29798				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				101.56380		101.53367				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				102.45420		102.42387				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			5.47000	150.95073	5.47000	150.91063				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				106.43458		106.40905				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			10.41500	108.19012	10.39000	108.20629				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				105.56012		105.53492				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			10.30500	108.01348	10.28000	108.03345				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				101.26860		101.23871				0.00	0	1,795,822,300

Contract 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	1,795,822,300
Total For IV044									0.00	0	1,795,822,300
IV045 On 31/01/2022 Spot Bond			4.42000	154.57719	4.42000	154.54043			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond				104.64265		104.61497			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV050 On 26/06/2024 Spot Bond				102.64086		102.60971			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			5.33000	163.93410	5.33000	163.89110			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
IVA957 On 12/09/2019 Spot Bond			7.15000	99.88260	7.15000	99.86306			0.00	0	0
Total IVA957 SPOT									0.00	0	0
Total For IVA957									0.00	0	0
IVA958 On 19/09/2019 Spot Bond			7.15000	99.74599	7.15000	99.72650			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA958 SPOT										0.00	0	0
Total For IVA958										0.00	0	0
IVA959 On 26/09/2019 Spot Bond			7.15000	99.60975	7.15000	99.59032				0.00	0	0
Total IVA959 SPOT										0.00	0	0
Total For IVA959										0.00	0	0
IVA961 On 10/10/2019 Spot Bond			7.15000	99.33838	7.15000	99.31905				0.00	0	0
Total IVA961 SPOT										0.00	0	0
Total For IVA961										0.00	0	0
IVA962 On 17/10/2019 Spot Bond			7.15000	99.20325	7.15000	99.18397				0.00	0	0
Total IVA962 SPOT										0.00	0	0
Total For IVA962										0.00	0	0
IVA963 On 24/10/2019 Spot Bond			7.25000	99.05558	7.25000	99.03609				0.00	0	0
Total IVA963 SPOT										0.00	0	0
Total For IVA963										0.00	0	0
IVA964 On 31/10/2019 Spot Bond			7.25000	98.91934	7.25000	98.89991				0.00	0	0
Total IVA964 SPOT										0.00	0	0
Total For IVA964										0.00	0	0
IVA965 On 07/11/2019 Spot Bond			7.25000	98.78347	7.25000	98.76410				0.00	0	0
Total IVA965 SPOT										0.00	0	0
Total For IVA965										0.00	0	0
IVA966 On 14/11/2019 Spot Bond			7.35000	98.62959	7.35000	98.61000				0.00	0	0
Total IVA966 SPOT										0.00	0	0
Total For IVA966										0.00	0	0
IVA969 On 05/12/2019 Spot Bond			7.35000	98.21993	7.35000	98.20051			150,675,000,000,000.00	20,500,000,000	20,500,000,000	
Total IVA969 SPOT									150,675,000,000,000.00	20,500,000,000	20,500,000,000	
Total For IVA969									150,675,000,000,000.00	20,500,000,000	20,500,000,000	
IVA970 On 12/12/2019 Spot Bond			7.35000	98.08413	7.35000	98.06477			0.00	0	0	
Total IVA970 SPOT									0.00	0	0	
Total For IVA970									0.00	0	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000			0.00	0	0	
Total IVC005/JIBAR SPOT									0.00	0	0	
Total For IVC005/JIBAR									0.00	0	0	
IVC034 On 30/06/2021 Spot Bond				101.75921		101.73567			0.00	0	0	
Total IVC034 SPOT									0.00	0	0	
Total For IVC034									0.00	0	0	
IVC040 On 24/07/2021 Spot Bond			7.93500	103.63842	7.91000	103.65990			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.50958		100.48561				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				102.20954		102.18686				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.89072		100.86568				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.39871		100.37388				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			8.78500	106.84317	8.76000	106.86925				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				101.85748		101.83255				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				101.12147		101.09513				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				101.88693		101.86158				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				100.04585		100.02302				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				99.95443		99.93143				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				101.86730		101.84223				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				101.37292		101.34845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.43500	105.08912	8.41000	105.10477				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.53297		100.51011				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				99.88232		99.85844				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				100.66742		100.64199				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	102.08103	8.02000	102.05902				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				101.03423		101.01120				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond				101.25122		101.22863				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				101.12327		101.09922				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				100.32834		100.30304				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				99.87620		99.85520				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				101.59736		101.57499				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				100.18729		100.16355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond				100.01930		100.08450				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				100.18020		100.15735				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond				101.93116		101.90848				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond				99.95293		99.92926				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond				99.95320		99.92967				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				99.87050		99.84894				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC152 On 15/12/2024 Spot Bond				99.86177		99.83388				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				100.82302		100.80128				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				101.17693		101.15450				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond				100.31643		100.29554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond				101.59059		101.56915				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond				101.78515		101.76284				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond				101.55310		101.53143				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond				100.77261		100.74970				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond				100.53657		100.51359				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				99.86256		99.83928				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond				100.26513		100.24475				0.00	0	45,000,000,000
Total IVF407 SPOT										0.00	0	45,000,000,000
Total For IVF407										0.00	0	45,000,000,000
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF68U SPOT										0.00	0	0
Total For IVF68U										0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF69U SPOT										0.00	0	0
Total For IVF69U										0.00	0	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF70U SPOT										0.00	0	0
Total For IVF70U										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond				101.16685		101.13941				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				99.76292		99.73616				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				101.84766		101.82287				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			8.14000	107.83431	8.11500	107.86003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				100.43519		100.41204				0.00	0	586,005,100
Total KAP008 SPOT										0.00	0	586,005,100
Total For KAP008										0.00	0	586,005,100
KAP008 On 24/05/2020 Spot Bond				100.38799		100.36384				0.00	0	4,536,814,300
Total KAP009 SPOT										0.00	0	4,536,814,300
Total For KAP009										0.00	0	4,536,814,300
KAP009 On 15/09/2020 Spot Bond				100.17722		100.15526				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond				100.21716		100.19277				0.00	0	1,890,339,300
Total KAP012 SPOT										0.00	0	1,890,339,300
Total For KAP012										0.00	0	1,890,339,300
KAP012 On 24/05/2022 Spot Bond				100.36865		100.34571				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP013 On 19/07/2024 Spot Bond				101.29876		101.27590				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP014 On 24/10/2022 Spot Bond				101.46827		101.44448				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				101.81883		101.79179				0.00	0	149,347,400
Total KSB009 SPOT										0.00	0	149,347,400
Total For KSB009										0.00	0	149,347,400
KW01 On 31/10/2027 Spot Bond			9.47500	127.36223	9.46500	127.39431				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				101.04423		101.02063				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			7.93500	103.06237	7.91000	103.04583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/On 28/11/2019 Spot Bond			9.62000	102.69874	9.62000	102.67223				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.39481	9.71000	100.36923				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				105.08518		105.06234				0.00	0	472,584,800
Total LBK15 SPOT										0.00	0	472,584,800
Total For LBK15										0.00	0	472,584,800
LBK16 On 30/11/2019 Spot Bond				100.51140		100.48963				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond				102.32146		102.29958				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				105.44530		105.42184				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.47000	106.77447	8.44500	106.81202				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond				100.75154		100.72987				0.00	0	1,000,000,000
Total LBK22 SPOT										0.00	0	1,000,000,000
Total For LBK22										0.00	0	1,000,000,000
LBK23 On 05/09/2022 Spot Bond				102.32098		102.20515				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			8.84500	110.12597	8.82000	110.20425				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK26 On 23/03/2021 Spot Bond				102.27389		102.25192				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond				103.36758		103.34388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			9.99500	106.64313	9.98000	106.70252			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.59500	106.03945	8.57000	106.09543			0.00	0	2,835,508,900
Total LBK29 SPOT									0.00	0	2,835,508,900
Total For LBK29									0.00	0	2,835,508,900
LBK30 On 20/09/2021 Spot Bond				99.80869		99.78700			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				100.40422		100.38123			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond				100.82776		100.80383			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond				100.66572		100.64273			0.00	0	62,402,200
Total LBK33 SPOT									0.00	0	62,402,200
Total For LBK33									0.00	0	62,402,200
LBK35 On 26/03/2024 Spot Bond				101.89016		101.86646			0.00	0	1,313,838,400
Total LBK35 SPOT									0.00	0	1,313,838,400
Total For LBK35									0.00	0	1,313,838,400
LBK36 On 25/06/2020 Spot Bond				101.76474		101.74300			0.00	0	0
Total LBK36 SPOT									0.00	0	0
Total For LBK36									0.00	0	0
LBK37 On 25/06/2024 Spot Bond				101.91369		101.89000			0.00	0	6,616,187,300
Total LBK37 SPOT									0.00	0	6,616,187,300
Total For LBK37									0.00	0	6,616,187,300
LGL04 On 14/08/2020 Spot Bond			7.51500	102.13313	7.76500	101.89040		3,757,500,000,000.00		500,000,000	1,080,000,000
Total LGL04 SPOT								3,757,500,000,000.00		500,000,000	1,080,000,000
Total For LGL04								3,757,500,000,000.00		500,000,000	1,080,000,000
LGL05 On 12/12/2021 Spot Bond				100.78797		100.76453			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.87000	107.94684	8.84500	107.98859			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 LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				103.76995		103.74651				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				102.73694		102.71356				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				103.46356		103.43928				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond				101.60631		101.58273				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC11U SPOT										0.00	0	0
Total For LHC11U										0.00	0	0
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC12U SPOT										0.00	0	0
Total For LHC12U										0.00	0	0
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC13U SPOT										0.00	0	0
Total For LHC13U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.46500	104.85817	12.44000	104.82771				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				101.02343		100.98843				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond				100.90624		100.87531				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				101.01505		100.98033				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.86083		100.83373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LOM02 On 30/01/2024 Spot Bond				101.27547		101.24613				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.51664		100.49331				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				100.67358		100.64999				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.58355		100.55717				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond				100.79330		100.77239				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				100.03952		100.01984				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				100.93875		100.91791				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ14 On 09/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ144 SPOT										0.00	0	0
Total For MAQ144										0.00	0	0
MAQ14 On 14/10/2019 Spot Bond				99.34160		99.32165				0.00	0	0
Total MAQ148 SPOT										0.00	0	0
Total For MAQ148										0.00	0	0
MAQ15 On 28/11/2019 Spot Bond				98.48322		98.46378				0.00	0	0
Total MAQ153 SPOT										0.00	0	0
Total For MAQ153										0.00	0	0
MAQ15 On 19/09/2019 Spot Bond				99.84586		99.82659				0.00	0	0
Total MAQ155 SPOT										0.00	0	0
Total For MAQ155										0.00	0	0
MAQ15 On 30/09/2019 Spot Bond				99.64041		99.62148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MAQ156 SPOT									0.00	0	0
Total For MAQ156									0.00	0	0
MAQ15 On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000
Total MAQ157 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000
Total For MAQ157									10,000,000,000,000.00	3,000,000,000	3,000,000,000
MAQ15 On 09/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			900,000,000,000,000.00	149,000,000,000	149,000,000,000
Total MAQ158 SPOT									10,000,000,000,000.00	149,000,000,000	149,000,000,000
Total For MAQ158									10,000,000,000,000.00	149,000,000,000	149,000,000,000
MBF05: On 28/09/2019 Spot Bond				101.77563		101.75454			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2020 Spot Bond				102.02479		102.00420			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05: On 28/08/2020 Spot Bond				100.52178		100.50022			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBF05: On 21/05/2021 Spot Bond				100.74702		100.72567			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBF06 On 17/08/2021 Spot Bond				100.50615		100.48450			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBF06: On 07/06/2020 Spot Bond				100.03899		100.01959			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				100.04056		100.02040			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				99.98125		99.96236			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				101.41645		101.39476			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				100.35505		100.33290			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03: On 02/11/2022 Spot Bond				100.90477		100.88257				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				100.41792		100.39591				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04: On 23/02/2023 Spot Bond				100.42558		100.40317				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond				101.31564		101.29414				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				101.03582		101.01423				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond				100.97814		100.95640				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04: On 27/09/2021 Spot Bond				101.70057		101.67909				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04: On 27/09/2023 Spot Bond				101.72131		101.69956				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				100.46006		100.43842				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				100.35276		100.33074				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04: On 27/03/2022 Spot Bond				101.70059		101.67911				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04: On 27/03/2024 Spot Bond				101.72134		101.69958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond				100.41795		100.39616				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.26500	102.35391	8.24000	102.33148				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond				111.99301		111.96137				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.01500	102.71238	7.99000	102.72622				0.00	0	1,321,238,800
Total MMIG02 SPOT										0.00	0	1,321,238,800
Total For MMIG02										0.00	0	1,321,238,800
MMIG0 On 01/06/2020 Spot Bond				100.46738		100.44306				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.93500	102.46117	10.92500	102.47475				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.27000	104.85443	9.24500	104.89297				0.00	0	1,245,601,900
Total MMIG05 SPOT										0.00	0	1,245,601,900
Total For MMIG05										0.00	0	1,245,601,900
MMIG0 On 19/10/2028 Spot Bond				103.32452		103.30100				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				99.84396		99.82130				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MQB00 On 28/08/2023 Spot Bond				112.07089		112.03904				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				102.12198		102.10082				0.00	0	647,258,500
Total MTN06 SPOT										0.00	0	647,258,500
Total For MTN06										0.00	0	647,258,500
MTN07 On 13/07/2022 Spot Bond				103.09158		103.06893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond				102.12946		102.10772				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond				102.62540		102.60237				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				103.43234		102.78812				0.00	0	370,000,000
Total MTN10 SPOT										0.00	0	370,000,000
Total For MTN10										0.00	0	370,000,000
MTN11 On 04/06/2021 Spot Bond				100.55987		100.53737				0.00	0	510,391,500
Total MTN11 SPOT										0.00	0	510,391,500
Total For MTN11										0.00	0	510,391,500
MTN12 On 04/06/2023 Spot Bond				99.84570		99.82181				0.00	8,000,000,000	17,054,830,400
Total MTN12 SPOT										0.00	8,000,000,000	17,054,830,400
Total For MTN12										0.00	8,000,000,000	17,054,830,400
MTN13 On 04/06/2025 Spot Bond				100.16855		100.14407				0.00	0	1,654,046,900
Total MTN13 SPOT										0.00	0	1,654,046,900
Total For MTN13										0.00	0	1,654,046,900
MTN14 On 10/05/2022 Spot Bond				100.69631		100.67355				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond				100.71244		100.68914				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				100.27227		100.24940				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				100.27994		100.25642				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				100.28880		100.26452				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond				100.18606		100.16301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond				100.19125		100.16753				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond				100.65976		100.63823				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond				100.17118		100.15001				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.57156		100.54864				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				100.48870		100.46444				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				100.48339		100.45940				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond				102.09958		102.07821				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				102.13551		102.11345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond				102.14062		102.11814			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				102.08762		102.06339			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond				102.47300		102.44401			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				104.21709		104.18390			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				103.01675		102.99558			0.00	0	0
Total N7A20 SPOT									0.00	0	0
Total For N7A20									0.00	0	0
N7B25 On 20/12/2021 Spot Bond				103.16699		103.14463			0.00	0	0
Total N7B25 SPOT									0.00	0	0
Total For N7B25									0.00	0	0
N7C25 On 20/03/2022 Spot Bond				103.69278		103.66621			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				104.13969		104.10954			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				104.55068		104.51720			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			8.39000	102.20423	8.36500	102.25007		4,195,000,000,000.00	500,000,000	1,405,483,100	
Total NAM01 SPOT								4,195,000,000,000.00	500,000,000	1,405,483,100	
Total For NAM01								4,195,000,000,000.00	500,000,000	1,405,483,100	
NAM02 On 29/06/2020 Spot Bond			7.40500	103.58583	7.38000	103.58467		0.00	0	346,115,300	
Total NAM02 SPOT								0.00	0	346,115,300	
Total For NAM02								0.00	0	346,115,300	
NAM03 On 01/08/2023 Spot Bond			8.87000	104.94487	8.84500	105.00292		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			9.93500	103.96889	9.92500	103.99148				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				101.28063		101.25926				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond				100.96761		100.94552				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond				100.98042		100.95802				0.00	0	945,169,600
Total NBG03G SPOT										0.00	0	945,169,600
Total For NBG03G										0.00	0	945,169,600
NBK11 On 28/11/2020 Spot Bond			7.59000	104.06180	7.56500	104.06961				0.00	0	3,521,550,700
Total NBK11A SPOT										0.00	0	3,521,550,700
Total For NBK11A										0.00	0	3,521,550,700
NBK12 On 19/03/2021 Spot Bond			7.16000	107.63035	7.13500	107.64606				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	104.48159	9.38000	104.45556				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			8.67000	108.54580	8.64500	108.61499				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			7.48500	104.92635	7.46000	104.94733				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			7.73500	103.01358	7.71000	103.04737				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			8.58500	104.39968	8.57500	104.41946				0.00	0	55,130,600
Total NBK16A SPOT										0.00	0	55,130,600
Total For NBK16A										0.00	0	55,130,600
NBK17 On 22/04/2026 Spot Bond			8.78500	109.59191	8.77500	109.61737				0.00	0	1,220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			8.35500	103.17828	8.33000	103.17258			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			8.26500	105.95309	8.24000	105.99087			0.00	0	353,493,400
Total NBK19A SPOT									0.00	0	353,493,400
Total For NBK19A									0.00	0	353,493,400
NBK20/On 01/06/2026 Spot Bond			8.93500	109.94514	8.92500	109.97090			0.00	0	39,697,100
Total NBK20A SPOT									0.00	0	39,697,100
Total For NBK20A									0.00	0	39,697,100
NBK20I On 25/06/2021 Spot Bond				101.96221		101.94028			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			9.69500	106.53785	9.68500	106.56642			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/On 19/11/2022 Spot Bond			8.25000	108.13438	8.22500	108.18176			0.00	0	20,562,395,000
Total NBK22A SPOT									0.00	0	20,562,395,000
Total For NBK22A									0.00	0	20,562,395,000
NBK23/On 19/11/2025 Spot Bond			9.20500	110.17598	9.19500	110.19749			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.77403		100.75192			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			9.28500	112.70622	9.27500	112.73840			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.70015		100.67726			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			8.57000	106.81380	8.54500	106.86533			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				103.43985		103.41674			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	18.61618	100.00000	18.57520			0.00	0	278,500,000
Total NBK26A SPOT									0.00	0	278,500,000
Total For NBK26A									0.00	0	278,500,000
NBK26I On 22/04/2026 Spot Bond				104.40302		104.37969			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.49500	111.76446	9.48500	111.78739			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			8.21000	106.96468	8.18500	107.02626			0.00	0	2,050,566,500
Total NBK28A SPOT									0.00	0	2,050,566,500
Total For NBK28A									0.00	0	2,050,566,500
NBK28I On 19/11/2020 Spot Bond				101.04382		101.02190			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			8.93500	109.09928	8.92500	109.12657		692,497,346,500.00		77,503,900	155,007,800
Total NBK29A SPOT								692,497,346,500.00		77,503,900	155,007,800
Total For NBK29A								692,497,346,500.00		77,503,900	155,007,800
NBK30/On 20/02/2024 Spot Bond			8.20500	105.66876	8.18000	105.74016			0.00	0	7,159,900,000
Total NBK30A SPOT									0.00	0	7,159,900,000
Total For NBK30A									0.00	0	7,159,900,000
NBK30I On 18/02/2021 Spot Bond				101.47116		101.44908			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			8.24000	107.22703	8.21500	107.29239			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.56437		100.54017			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				101.77283		101.75078			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				102.43595		102.41275			0.00	0	422,490,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK35B SPOT										0.00	0	422,490,700
Total For NBK35B										0.00	0	422,490,700
NBK36I On 10/05/2026 Spot Bond				105.09210		105.06849				0.00	0	190,000,000
Total NBK36B SPOT										0.00	0	190,000,000
Total For NBK36B										0.00	0	190,000,000
NBK38I On 02/08/2021 Spot Bond				102.21905		102.19726				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			7.21500	99.96048	7.21500	99.98023				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	99.45504	100.00000	99.72677				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			10.71000	59.34388	10.70000	59.35485				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				105.38764		105.36419				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.66626		100.64497				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				101.46407		101.44195				0.00	0	472,584,800
Total NBK42B SPOT										0.00	0	472,584,800
Total For NBK42B										0.00	0	472,584,800
NBK43I On 20/02/2024 Spot Bond				102.61224		102.58952				0.00	0	472,584,800
Total NBK43B SPOT										0.00	0	472,584,800
Total For NBK43B										0.00	0	472,584,800
NBK44I On 15/02/2021 Spot Bond				100.79116		100.76949				0.00	0	9,451,800
Total NBK44B SPOT										0.00	0	9,451,800
Total For NBK44B										0.00	0	9,451,800
NBK45I On 15/02/2023 Spot Bond				101.51839		101.49624				0.00	0	945,169,600
Total NBK45B SPOT										0.00	0	945,169,600
Total For NBK45B										0.00	0	945,169,600
NBK46I On 15/08/2025 Spot Bond				101.80314		101.78032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond				102.44426		102.42070				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond				100.66384		100.64217				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				101.03644		101.01427				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				101.08095		101.05831				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond				100.46763		100.44566				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond				100.51553		100.49306				0.00	0	4,054,830,400
Total NBK52B SPOT										0.00	0	4,054,830,400
Total For NBK52B										0.00	0	4,054,830,400
NBK53I On 21/02/2026 Spot Bond				100.88174		100.85916				0.00	0	1,054,830,400
Total NBK53B SPOT										0.00	0	1,054,830,400
Total For NBK53B										0.00	0	1,054,830,400
NBK54I On 21/02/2029 Spot Bond				100.49630		100.47296				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				102.08441		102.06328				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK5 On 01/08/2022 Spot Bond				100.90536		100.88374				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBK5 On 01/08/2024 Spot Bond				100.92085		100.89885				0.00	0	5,582,245,600
Total NBKB56 SPOT										0.00	0	5,582,245,600
Total For NBKB56										0.00	0	5,582,245,600
NBK5 On 01/08/2026 Spot Bond				100.93294		100.91064				0.00	0	3,109,660,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBKB57 SPOT										0.00	0	3,109,660,700
Total For NBKB57										0.00	0	3,109,660,700
NBKB5: On 01/08/2029 Spot Bond				100.95074		100.92800				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				99.79302		99.76959				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			9.88000	102.53735	9.87000	102.54692				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				99.79422		99.77093				0.00	0	924,706,700
Total NCLN84 SPOT										0.00	0	924,706,700
Total For NCLN84										0.00	0	924,706,700
NCLN8: On 20/03/2024 Spot Bond			9.91500	101.80614	9.90500	101.81561				0.00	0	378,068,000
Total NCLN85 SPOT										0.00	0	378,068,000
Total For NCLN85										0.00	0	378,068,000
NCLN8: On 20/03/2024 Spot Bond				99.79302		99.76959				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				99.79097		99.76733				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				99.78855		99.76464				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				99.76436		99.74095				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0: On 18/02/2021 Spot Bond				100.32144		100.29931				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED17 On 14/10/2019 Spot Bond				101.57096		101.54499				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED18 On 16/01/2020 Spot Bond				101.54500		101.51901			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond				103.68861		103.66559			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.56500	104.25619	8.54000	104.25195			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				107.33611		107.30747			0.00	0	19,500,000,000
Total NEDT1A SPOT									0.00	0	19,500,000,000
Total For NEDT1A									0.00	0	19,500,000,000
NEDT1B On 26/11/2021 Spot Bond				107.39219		107.36338			0.00	460,000,000	2,180,000,000
Total NEDT1B SPOT									0.00	460,000,000	2,180,000,000
Total For NEDT1B									0.00	460,000,000	2,180,000,000
NET52 On 23/01/2020 Spot Bond				101.11280		101.09177			0.00	35,000,000	35,000,000
Total NET52 SPOT									0.00	35,000,000	35,000,000
Total For NET52									0.00	35,000,000	35,000,000
NGL01 On 22/09/2021 Spot Bond				106.57003		106.54526			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond				104.53183		104.50792			0.00	0	0
Total NGL02 SPOT									0.00	0	0
Total For NGL02									0.00	0	0
NGL03 On 26/05/2022 Spot Bond				100.46455		100.43552			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				106.08390		106.05917			0.00	0	2,500,000,000
Total NGL04 SPOT									0.00	0	2,500,000,000
Total For NGL04									0.00	0	2,500,000,000
NGL05 On 26/07/2023 Spot Bond				102.62240		102.59753			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond				100.50677		100.48130			0.00	0	0
Total NGL06 SPOT									0.00	0	0
Total For NGL06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL07 On 09/04/2024 Spot Bond				101.67133		101.64634			0.00	0	3,185,379,800
Total NGL07 SPOT									0.00	0	3,185,379,800
Total For NGL07									0.00	0	3,185,379,800
NGLT1/ On 01/07/2022 Spot Bond				106.97053		106.93965			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				101.61792		101.58673			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NGT10/ On 25/03/2024 Spot Bond				102.81055		102.77991			0.00	0	100,000,000
Total NGT103 SPOT									0.00	0	100,000,000
Total For NGT103									0.00	0	100,000,000
NGT10/ On 15/01/2025 Spot Bond				102.51614		102.48512			0.00	0	0
Total NGT104 SPOT									0.00	0	0
Total For NGT104									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	104.42612	13.50000	104.38905			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 16/04/2021 Spot Bond				101.62230		101.59493			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00 On 16/04/2022 Spot Bond				101.69920		101.67046			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				101.19859		101.17349			0.00	0	0
Total NHM008 SPOT									0.00	0	0
Total For NHM008									0.00	0	0
NHM00 On 26/04/2022 Spot Bond				101.37041		101.34161			0.00	0	0
Total NHM009 SPOT									0.00	0	0
Total For NHM009									0.00	0	0
NHM01 On 24/05/2020 Spot Bond				100.40737		100.38201			0.00	0	0
Total NHM010 SPOT									0.00	0	0
Total For NHM010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM01 On 24/05/2022 Spot Bond				100.46556		100.43655			0.00	0	0
Total NHM011 SPOT									0.00	0	0
Total For NHM011									0.00	0	0
NHM01 On 13/06/2022 Spot Bond				99.94491		99.91723			0.00	0	0
Total NHM012 SPOT									0.00	0	0
Total For NHM012									0.00	0	0
NHM01 On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total NHM013 SPOT								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For NHM013								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
NI202 On 07/12/2033 Spot Bond			4.51500	207.10138	4.51500	207.05151		0.00	0	0	
Total NI202 SPOT								0.00	0	0	
Total For NI202								0.00	0	0	
NI210 On 31/03/2028 Spot Bond			4.04000	180.26714	4.04000	180.22602		0.00	0	0	
Total NI210 SPOT								0.00	0	0	
Total For NI210								0.00	0	0	
NI25 On 31/01/2025 Spot Bond			4.02500	130.73915	4.01500	130.77489		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			4.30500	94.69830	4.28500	94.83550		0.00	0	0	
Total NI29 SPOT								0.00	0	0	
Total For NI29								0.00	0	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NI33 SPOT								0.00	0	0	
Total For NI33								0.00	0	0	
NI38 On 31/01/2038 Spot Bond			4.69500	101.64066	4.69500	101.61576		0.00	0	0	
Total NI38 SPOT								0.00	0	0	
Total For NI38								0.00	0	0	
NILB11 On 31/01/2025 Spot Bond			4.13000	130.05440	4.12000	130.08955		0.00	0	0	
Total NILB11 SPOT								0.00	0	0	
Total For NILB11								0.00	0	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000		0.00	0	0	
Total NILB12 SPOT								0.00	0	0	
Total For NILB12								0.00	0	0	
NILB13 On 31/01/2025 Spot Bond			4.52000	127.54640	4.51000	127.57937		0.00	0	0	
Total NILB13 SPOT								0.00	0	0	
Total For NILB13								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB14 On 31/03/2028 Spot Bond			4.51000	174.10761	4.51000	174.06572			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.89000	169.30484	4.89000	169.26236			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			4.41000	105.79316	4.41000	105.76805			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			7.31500	102.90831	7.29000	102.90925			0.00	0	287,817,500
Total NMP20N SPOT									0.00	0	287,817,500
Total For NMP20N									0.00	0	287,817,500
NN010 On 01/10/2020 Spot Bond				101.07776		101.05674			0.00	0	2,000,000,000
Total NN010 SPOT									0.00	0	2,000,000,000
Total For NN010									0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond				101.09508		101.07375			0.00	0	2,500,000,000
Total NN011 SPOT									0.00	0	2,500,000,000
Total For NN011									0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total NN013 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For NN013								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
NN014 On 10/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NN014 SPOT									0.00	0	0
Total For NN014									0.00	0	0
NN02 On 24/07/2023 Spot Bond				108.08640		107.99080			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NN03 On 23/11/2023 Spot Bond				100.45678		100.43271			0.00	0	0
Total NN03 SPOT									0.00	0	0
Total For NN03									0.00	0	0
NN04 On 22/02/2024 Spot Bond				100.48870		100.46444			0.00	0	0
Total NN04 SPOT									0.00	0	0
Total For NN04									0.00	0	0
NN05 On 12/03/2024 Spot Bond				99.97749		99.95492			0.00	0	0
Total NN05 SPOT									0.00	0	0
Total For NN05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN06 On 12/03/2026 Spot Bond				99.97667		99.95329				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				101.89970		101.75840				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF02 On 01/08/2022 Spot Bond				96.17517		96.19251				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond				96.17517		96.19251				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond				97.53603		97.45577				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF05 On 21/02/2020 Spot Bond				99.20898		98.62817				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.95000	101.55306	8.92500	101.54551				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.57464		100.55187				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.48020		100.45638				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond				100.48080		100.45696				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond				100.46185		100.43895				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2020 Spot Bond			8.14500	102.24101	8.12000	102.23562			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B17 On 22/05/2052 Spot Bond				100.47923		100.45546			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B20 On 22/05/2023 Spot Bond				100.50232		100.47739			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0
NQ1B21 On 22/05/2022 Spot Bond				100.48880		100.46455			0.00	0	0
Total NQ1B21 SPOT									0.00	0	0
Total For NQ1B21									0.00	0	0
NQ1C10 On 22/05/2020 Spot Bond			8.34500	102.25015	8.32000	102.24419			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C17 On 22/05/2020 Spot Bond				100.50237		100.47744			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D5 On 22/05/2020 Spot Bond				100.55610		100.52847			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NRA022 On 31/10/2022 Spot Bond			8.06500	115.83152	8.04000	115.87968			0.00	0	1,062,314,800
Total NRA022 SPOT									0.00	0	1,062,314,800
Total For NRA022									0.00	0	1,062,314,800
NRA023 On 31/05/2023 Spot Bond			4.01000	185.88292	4.01000	185.84065			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA028 On 30/11/2028 Spot Bond			10.23500	115.25268	10.22500	115.28479			0.00	0	6,330,640,700
Total NRA028 SPOT									0.00	0	6,330,640,700
Total For NRA028									0.00	0	6,330,640,700
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	15.44005	100.00000	15.40588			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN97U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond				101.49865		101.47639			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				101.50736		101.48590			0.00	0	141,775,500
Total NTC20 SPOT									0.00	0	141,775,500
Total For NTC20									0.00	0	141,775,500
NTC21 On 24/03/2022 Spot Bond				103.06659		103.04407			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond				101.16601		101.14399			0.00	0	1,000,000,000
Total NTC22 SPOT									0.00	0	1,000,000,000
Total For NTC22									0.00	0	1,000,000,000
NTC23 On 15/02/2023 Spot Bond				101.41600		101.39296			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond				101.71024		101.68739			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				100.04188		100.02105			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				100.11422		100.09283			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				100.49359		100.46910			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				100.62231		100.60062			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.54000	102.98932	7.51500	102.97379			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				100.21831		100.19620			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2020 Spot Bond			8.01000	100.66928	7.98500	100.66049			200,250,000,000.00	25,000,000	1,613,337,000
Total OML05 SPOT									200,250,000,000.00	25,000,000	1,613,337,000
Total For OML05									200,250,000,000.00	25,000,000	1,613,337,000
OML06 On 19/03/2022 Spot Bond			8.87000	102.99400	8.84500	103.02630			0.00	0	1,872,442,800
Total OML06 SPOT									0.00	0	1,872,442,800
Total For OML06									0.00	0	1,872,442,800
OML07 On 19/03/2025 Spot Bond			10.08500	103.38387	10.07500	103.39877			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond				100.74293		100.72122			0.00	0	1,049,138,300
Total OML08 SPOT									0.00	0	1,049,138,300
Total For OML08									0.00	0	1,049,138,300
OML09 On 14/09/2022 Spot Bond			8.87000	105.17180	8.84500	105.21397			461,240,000,000.00	52,000,000	1,357,657,400
Total OML09 SPOT									461,240,000,000.00	52,000,000	1,357,657,400
Total For OML09									461,240,000,000.00	52,000,000	1,357,657,400
OML10 On 14/09/2025 Spot Bond			10.18500	105.05090	10.17500	105.06816			0.00	0	1,049,819,100
Total OML10 SPOT									0.00	0	1,049,819,100
Total For OML10									0.00	0	1,049,819,100
OML11 On 11/06/2024 Spot Bond				99.99991		99.97829			0.00	0	367,911,800
Total OML11 SPOT									0.00	0	367,911,800
Total For OML11									0.00	0	367,911,800
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				99.97760		99.95508				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM44 On 07/11/2019 Spot Bond				100.81512		100.79226			0.00	0	0
Total PMM44 SPOT									0.00	0	0
Total For PMM44									0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM47 SPOT									0.00	0	0
Total For PMM47									0.00	0	0
PMM48 On 28/02/2020 Spot Bond				100.32369		100.30057			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				100.31617		100.29359			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				100.33488		100.31094			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				100.30036		100.27899			0.00	0	0
Total PMM52 SPOT									0.00	0	0
Total For PMM52									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.76050		100.73385			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A: On 20/02/2022 Spot Bond				100.50680		100.48406			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A: On 20/02/2022 Spot Bond				100.52749		100.50380			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.56882		100.54323			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.57472		100.54886			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2D On 20/02/2022 Spot Bond				100.58062		100.55449			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			8.13500	115.12409	8.12500	115.15755		658,893,840,240,500.00	2,293,656,280,300	1,038,315,138,800	
Total R186 SPOT								8,893,840,240,500.00	293,656,280,300	1,038,315,138,800	
Total For R186								8,893,840,240,500.00	293,656,280,300	1,038,315,138,800	
R197 On 07/12/2023 Spot Bond			2.81000	305.34346	2.81000	305.28387		525,993,222,000.00	187,186,200	31,770,788,800	
Total R197 SPOT								525,993,222,000.00	187,186,200	31,770,788,800	
Total For R197								525,993,222,000.00	187,186,200	31,770,788,800	
R202 On 07/12/2033 Spot Bond			3.51500	231.02608	3.51500	230.97661		46,903,834,511,000.00	13,343,907,400	289,082,343,200	
Total R202 SPOT								16,903,834,511,000.00	13,343,907,400	289,082,343,200	
Total For R202								16,903,834,511,000.00	13,343,907,400	289,082,343,200	
R2023 On 28/02/2023 Spot Bond			7.27000	101.68052	7.24500	101.73671		655,168,893,662,000.00	1,052,980,590,600	1,395,259,287,400	
Total R2023 SPOT								5,168,893,662,000.00	1,052,980,590,600	1,395,259,287,400	
Total For R2023								5,168,893,662,000.00	1,052,980,590,600	1,395,259,287,400	
R2030 On 31/01/2030 Spot Bond			8.84500	95.23286	8.83000	95.30732		865,614,523,183,000.00	1,002,330,641,400	876,888,709,500	
Total R2030 SPOT								5,614,523,183,000.00	1,002,330,641,400	876,888,709,500	
Total For R2030								5,614,523,183,000.00	1,002,330,641,400	876,888,709,500	
R2032 On 31/03/2032 Spot Bond			9.21500	96.59608	9.20500	96.64221		22,844,914,834,500.00	545,072,698,300	774,962,368,800	
Total R2032 SPOT								2,844,914,834,500.00	545,072,698,300	774,962,368,800	
Total For R2032								2,844,914,834,500.00	545,072,698,300	774,962,368,800	
R2035 On 28/02/2035 Spot Bond			9.49000	95.32754	9.47000	95.45802		746,336,693,952,000.00	921,637,164,800	959,638,719,919	
Total R2035 SPOT								16,336,693,952,000.00	921,637,164,800	959,638,719,919	
Total For R2035								16,336,693,952,000.00	921,637,164,800	959,638,719,919	
R2037 On 31/01/2037 Spot Bond			9.62500	91.54437	9.60000	91.71545		708,986,161,800,000.00	800,933,627,200	803,175,582,800	
Total R2037 SPOT								18,986,161,800,000.00	800,933,627,200	803,175,582,800	
Total For R2037								18,986,161,800,000.00	800,933,627,200	803,175,582,800	
R2040 On 31/01/2040 Spot Bond			9.77000	94.25448	9.74500	94.43795		129,617,135,386,000.00	217,975,141,800	906,213,500,500	
Total R2040 SPOT								29,617,135,386,000.00	217,975,141,800	906,213,500,500	
Total For R2040								29,617,135,386,000.00	217,975,141,800	906,213,500,500	
R2044 On 31/01/2044 Spot Bond			9.82000	91.13608	9.79000	91.36626		546,946,714,540,000.00	463,029,197,000	1,200,348,928,500	
Total R2044 SPOT								16,946,714,540,000.00	463,029,197,000	1,200,348,928,500	
Total For R2044								16,946,714,540,000.00	463,029,197,000	1,200,348,928,500	
R2048 On 28/02/2048 Spot Bond			9.80500	90.20527	9.78000	90.39931		133,084,653,991,500.00	727,494,610,300	1,898,245,636,700	
Total R2048 SPOT								13,084,653,991,500.00	727,494,610,300	1,898,245,636,700	
Total For R2048								13,084,653,991,500.00	727,494,610,300	1,898,245,636,700	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	15/01/2020	Spot Bond			6.90000	101.21416	6.90000	101.19548			28,351,016,700,000.00	4,108,843,000	40,610,248,600
Total R207 SPOT												28,351,016,700,000.00	4,108,843,000	40,610,248,600
Total For R207												28,351,016,700,000.00	4,108,843,000	40,610,248,600
R208	On	31/03/2021	Spot Bond			6.62500	103.20097	6.62500	103.18258			287,947,570,150,000.00	194,407,180,400	807,479,074,400
Total R208 SPOT												287,947,570,150,000.00	194,407,180,400	807,479,074,400
Total For R208												287,947,570,150,000.00	194,407,180,400	807,479,074,400
R209	On	31/03/2036	Spot Bond			9.49500	75.97804	9.47500	76.09103			253,675,193,215,000.00	553,309,657,000	1,100,622,016,800
Total R209 SPOT												253,675,193,215,000.00	553,309,657,000	1,100,622,016,800
Total For R209												253,675,193,215,000.00	553,309,657,000	1,100,622,016,800
R210	On	31/03/2028	Spot Bond			3.33000	190.05430	3.33000	190.01456			16,753,989,240,000.00	5,031,228,000	42,062,778,900
Total R210 SPOT												16,753,989,240,000.00	5,031,228,000	42,062,778,900
Total For R210												16,753,989,240,000.00	5,031,228,000	42,062,778,900
R212	On	31/01/2022	Spot Bond			2.72000	160.67952	2.72000	160.64860			270,626,761,696,000.00	467,142,191,800	303,633,391,000
Total R212 SPOT												270,626,761,696,000.00	467,142,191,800	303,633,391,000
Total For R212												270,626,761,696,000.00	467,142,191,800	303,633,391,000
R213	On	28/02/2031	Spot Bond			9.04500	85.79562	9.03500	85.83823			014,859,404,341,000.00	222,759,469,800	590,072,103,200
Total R213 SPOT												014,859,404,341,000.00	222,759,469,800	590,072,103,200
Total For R213												014,859,404,341,000.00	222,759,469,800	590,072,103,200
R214	On	28/02/2041	Spot Bond			9.76000	71.10906	9.73500	71.26132			737,224,092,960,000.00	485,371,321,000	1,012,167,674,500
Total R214 SPOT												737,224,092,960,000.00	485,371,321,000	1,012,167,674,500
Total For R214												737,224,092,960,000.00	485,371,321,000	1,012,167,674,500
RCG01	On	24/10/2019	Spot Bond				101.24355		101.22270			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

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

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 27/11/2019 Spot Bond				100.62894		100.60798			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				101.76412		101.74344			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				102.93602		102.91368			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.21344		100.18946			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				102.06033		102.03877			0.00	32,000,000	32,000,000
Total RDFB10 SPOT									0.00	32,000,000	32,000,000
Total For RDFB10									0.00	32,000,000	32,000,000
RDFB1 On 27/03/2022 Spot Bond				102.76008		102.73748			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond				100.35077		100.32739			0.00	0	1,890,339,300
Total RDFB12 SPOT									0.00	0	1,890,339,300
Total For RDFB12									0.00	0	1,890,339,300
RDFB1 On 12/03/2021 Spot Bond				100.45667		100.43614			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond				99.97822		99.95638			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1 On 05/12/2023 Spot Bond				100.13733		100.02179			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2022 Spot Bond				100.81121		100.78912			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond				100.70007		100.67718			0.00	0	1,500,000,000
Total RDFB17 SPOT									0.00	0	1,500,000,000
Total For RDFB17									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1: On 11/02/2026 Spot Bond				100.91288		100.88950				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1: On 22/03/2022 Spot Bond				101.82020		101.79807				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2: On 22/03/2024 Spot Bond				101.87196		101.84915				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond				101.92585		101.90235				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2: On 29/03/2024 Spot Bond				101.73375		101.71056				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2: On 22/08/2022 Spot Bond				100.45584		100.43334				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2: On 22/08/2024 Spot Bond				100.47191		100.44860				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond				101.29707		101.27713				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				100.58853		100.56734				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond				100.14946		100.12773				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond				100.95645		100.93519				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
REB16: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REBC1 On 21/11/2019 Spot Bond				100.47661		100.45411			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				102.02505		101.99284			0.00	0	0
Total RED121 SPOT									0.00	0	0
Total For RED121									0.00	0	0
RED20 On 05/01/2020 Spot Bond				102.25581		102.22360			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0
RED20 On 05/07/2020 Spot Bond				102.53288		102.49649			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				99.85188		102.66488			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0
RED40 On 26/11/2019 Spot Bond				100.53938		100.50565			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				100.19169		100.06776			0.00	0	0
Total RED501 SPOT									0.00	0	0
Total For RED501									0.00	0	0
RED60 On 09/03/2022 Spot Bond				100.04653		100.02326			0.00	0	0
Total RED601 SPOT									0.00	0	0
Total For RED601									0.00	0	0
RED60 On 09/03/2022 Spot Bond				100.05831		100.02914			0.00	0	0
Total RED602 SPOT									0.00	0	0
Total For RED602									0.00	0	0
RED70 On 17/04/2022 Spot Bond				102.28899		102.24893			0.00	0	0
Total RED702 SPOT									0.00	0	0
Total For RED702									0.00	0	0
RED80 On 06/04/2021 Spot Bond				102.24415		102.21058			0.00	0	0
Total RED801 SPOT									0.00	0	0
Total For RED801									0.00	0	0
RED90 On 28/07/2022 Spot Bond				101.61608		101.58506			0.00	0	0
Total RED901 SPOT									0.00	0	0
Total For RED901									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond				101.06708		101.04387				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				101.22268		101.19935				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.91007		100.88640				0.00	0	1,318,511,700
Total RES38 SPOT										0.00	0	1,318,511,700
Total For RES38										0.00	0	1,318,511,700
RES40 On 13/10/2022 Spot Bond				101.40550		101.38243				0.00	0	1,890,339,300
Total RES40 SPOT										0.00	0	1,890,339,300
Total For RES40										0.00	0	1,890,339,300
RES41 On 30/11/2022 Spot Bond				100.27926		100.25579				0.00	0	1,134,203,600
Total RES41 SPOT										0.00	0	1,134,203,600
Total For RES41										0.00	0	1,134,203,600
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
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			7.85000	107.02634	7.82500	107.04186			0.00	0	1,179,362,300
Total RW21 SPOT									0.00	0	1,179,362,300
Total For RW21									0.00	0	1,179,362,300
RW23 On 10/12/2023 Spot Bond			8.92000	104.43857	8.89500	104.50171			0.00	0	297,148,300
Total RW23 SPOT									0.00	0	297,148,300
Total For RW23									0.00	0	297,148,300
RW28 On 10/12/2028 Spot Bond			10.66500	100.13871	10.65500	100.16728			0.00	0	3,216,161,900
Total RW28 SPOT									0.00	0	3,216,161,900
Total For RW28									0.00	0	3,216,161,900
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				102.14907		102.12620			0.00	0	146,501,300
Total SBK18 SPOT									0.00	0	146,501,300
Total For SBK18									0.00	0	146,501,300
SBK19 On 24/10/2019 Spot Bond				101.22310		101.19859			0.00	0	3,725,972,600
Total SBK19 SPOT									0.00	0	3,725,972,600
Total For SBK19									0.00	0	3,725,972,600
SBK20 On 02/12/2019 Spot Bond				100.64805		100.62434			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				101.76932		101.74558			0.00	19,000,000	19,000,000
Total SBK21 SPOT									0.00	19,000,000	19,000,000
Total For SBK21									0.00	19,000,000	19,000,000
SBK22 On 28/05/2020 Spot Bond				102.01058		101.98813			0.00	32,000,000	32,000,000
Total SBK22 SPOT									0.00	32,000,000	32,000,000
Total For SBK22									0.00	32,000,000	32,000,000
SBK23 On 28/05/2022 Spot Bond			9.47000	108.19483	9.44500	108.22819			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				103.85591		103.83319			0.00	55,000,000	2,196,775,500
Total SBK24 SPOT									0.00	55,000,000	2,196,775,500
Total For SBK24									0.00	55,000,000	2,196,775,500
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK25 On 25/04/2021 Spot Bond				105.20425		105.18044			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			8.81500	109.71093	8.79000	109.72348			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond				100.96120		100.93872			0.00	0	2,164,491,100
Total SBN01 SPOT									0.00	0	2,164,491,100
Total For SBN01									0.00	0	2,164,491,100
SBS18 On 23/06/2021 Spot Bond				103.05556		103.03375			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.59000	106.44269	7.56500	106.46326			0.00	0	429,626,800
Total SBS19 SPOT									0.00	0	429,626,800
Total For SBS19									0.00	0	429,626,800
SBS20 On 15/05/2026 Spot Bond			8.74000	109.74713	8.73000	109.77351			0.00	0	78,449,100
Total SBS20 SPOT									0.00	0	78,449,100
Total For SBS20									0.00	0	78,449,100
SBS21 On 15/05/2026 Spot Bond				104.34313		104.31942			0.00	0	5,671,017,700
Total SBS21 SPOT									0.00	0	5,671,017,700
Total For SBS21									0.00	0	5,671,017,700
SBS27 On 20/02/2024 Spot Bond			8.17500	107.75406	8.15000	107.82630			0.00	0	2,632,277,600
Total SBS27 SPOT									0.00	0	2,632,277,600
Total For SBS27									0.00	0	2,632,277,600
SBS3 On 25/05/2026 Spot Bond			8.84500	99.19715	8.83500	99.22263			0.00	0	311,716,900
Total SBS3 SPOT									0.00	0	311,716,900
Total For SBS3									0.00	0	311,716,900
SBS31 On 12/06/2027 Spot Bond			8.96500	106.91789	8.95500	106.94896			0.00	0	91,208,900
Total SBS31 SPOT									0.00	0	91,208,900
Total For SBS31									0.00	0	91,208,900
SBS33 On 19/09/2019 Spot Bond				99.84848		99.82912			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			8.98500	104.21366	8.97500	104.22960			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS36 On 29/01/2020 Spot Bond				101.22928		101.20850				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			7.61000	101.03829	7.58500	101.02730				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.50500	103.55405	8.49500	103.57378				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			9.47000	102.70502	9.46000	102.74514				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			7.87000	104.17471	7.84500	104.20264				0.00	0	2,601,376,600
Total SBS4 SPOT										0.00	0	2,601,376,600
Total For SBS4										0.00	0	2,601,376,600
SBS40 On 12/11/2020 Spot Bond				101.33378		101.31224				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			7.97500	108.80438	7.95000	108.85256				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			8.60500	113.08722	8.59500	113.11132				0.00	0	136,813,300
Total SBS42 SPOT										0.00	0	136,813,300
Total For SBS42										0.00	0	136,813,300
SBS43 On 12/11/2027 Spot Bond			8.99000	113.99142	8.98000	114.02509				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				101.44281		101.42098				0.00	37,000,000	37,000,000
Total SBS45 SPOT										0.00	37,000,000	37,000,000
Total For SBS45										0.00	37,000,000	37,000,000
SBS46 On 15/02/2023 Spot Bond			7.98500	108.62216	7.96000	108.67642				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				102.57725		102.55464				0.00	0	6,616,187,300
Total SBS47 SPOT										0.00	0	6,616,187,300
Total For SBS47										0.00	0	6,616,187,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS48 On 31/01/2020 Spot Bond				101.29785		101.27818			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				102.10286		102.08113			0.00	0	3,639,686,600
Total SBS49 SPOT									0.00	0	3,639,686,600
Total For SBS49									0.00	0	3,639,686,600
SBS50 On 31/01/2022 Spot Bond			8.45000	103.19313	8.42500	103.22378			0.00	0	1,500,000,000
Total SBS50 SPOT									0.00	0	1,500,000,000
Total For SBS50									0.00	0	1,500,000,000
SBS51 On 31/01/2024 Spot Bond			9.03000	103.74631	9.02000	103.75761			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond				103.17350		103.14964			0.00	0	2,610,000,000
Total SBS52 SPOT									0.00	0	2,610,000,000
Total For SBS52									0.00	0	2,610,000,000
SBS53 On 03/05/2027 Spot Bond				104.02599		104.00264			0.00	0	1,681,284,400
Total SBS53 SPOT									0.00	0	1,681,284,400
Total For SBS53									0.00	0	1,681,284,400
SBS54 On 12/06/2020 Spot Bond				100.30563		100.28572			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				101.30899		101.28814			0.00	0	6,001,827,100
Total SBS55 SPOT									0.00	0	6,001,827,100
Total For SBS55									0.00	0	6,001,827,100
SBS56 On 12/06/2022 Spot Bond			7.86500	104.84186	7.84000	104.88170			0.00	0	1,099,479,000
Total SBS56 SPOT									0.00	0	1,099,479,000
Total For SBS56									0.00	0	1,099,479,000
SBS57 On 12/06/2024 Spot Bond				101.62809		101.60664			0.00	0	4,253,263,200
Total SBS57 SPOT									0.00	0	4,253,263,200
Total For SBS57									0.00	0	4,253,263,200
SBS58 On 12/06/2027 Spot Bond				102.23856		102.21622			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				101.45380		101.43227			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS60 On 18/01/2023 Spot Bond				102.21839		102.19622			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				101.50417		101.48219			0.00	0	378,068,000
Total SBS62 SPOT									0.00	0	378,068,000
Total For SBS62									0.00	0	378,068,000
SBS63 On 31/01/2026 Spot Bond				101.20957		101.18713			0.00	0	786,423,300
Total SBS63 SPOT									0.00	0	786,423,300
Total For SBS63									0.00	0	786,423,300
SBS64 On 31/01/2029 Spot Bond				101.88651		101.86349			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0
SBS65 On 15/05/2024 Spot Bond				100.61380		100.59139			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0
SBS66 On 26/06/2022 Spot Bond				101.74301		101.72126			0.00	0	0
Total SBS66 SPOT									0.00	0	0
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond				101.83540		101.81243			0.00	0	0
Total SBS67 SPOT									0.00	0	0
Total For SBS67									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.71000	295.21721	3.71000	295.15247			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.61500	204.87871	4.61500	204.82882			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond				108.37647		108.34720			0.00	69,000,000	69,000,000
Total SBT101 SPOT									0.00	69,000,000	69,000,000
Total For SBT101									0.00	69,000,000	69,000,000
SBT102 On 30/09/2022 Spot Bond				109.13999		109.11065			0.00	5,399,500,000	5,134,500,000
Total SBT102 SPOT									0.00	5,399,500,000	5,134,500,000
Total For SBT102									0.00	5,399,500,000	5,134,500,000
SBT103 On 31/03/2024 Spot Bond				102.36282		102.33202			0.00	0	0
Total SBT103 SPOT									0.00	0	0
Total For SBT103									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT201 On 13/02/2023 Spot Bond				104.91026		104.88538			0.00	0	4,725,848,000
Total SBT201 SPOT									0.00	0	4,725,848,000
Total For SBT201									0.00	0	4,725,848,000
SBT202 On 03/12/2023 Spot Bond				101.25385		101.22886			0.00	0	2,022,768,400
Total SBT202 SPOT									0.00	0	2,022,768,400
Total For SBT202									0.00	0	2,022,768,400
SBT203 On 03/12/2023 Spot Bond			9.32000	106.49686	9.29500	106.55821			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond				101.49075		101.46573			0.00	15,338,600,000	7,669,300,000
Total SBT204 SPOT									0.00	15,338,600,000	7,669,300,000
Total For SBT204									0.00	15,338,600,000	7,669,300,000
SGI004 On 20/01/2021 Spot Bond				102.17586		102.14228			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				102.17600		102.14242			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond				99.48461		99.45201			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000			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				102.09517		102.07219			0.00	92,000,000	92,000,000
Total SLI4 SPOT									0.00	92,000,000	92,000,000
Total For SLI4									0.00	92,000,000	92,000,000
SLRA2 On 15/08/2021 Spot Bond				100.65958		100.63547			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond				100.62463		100.60182			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA4 On 15/11/2022 Spot Bond				100.64288		100.61939				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond				100.62474		100.60193				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.67775		100.65296				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond				100.67913		100.65428				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				100.68286		100.65788				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond				100.64657		100.62294				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.74453		100.71725				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond				100.71034		100.68433				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond				100.72643		100.69982				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond				99.34108		99.31736				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond				102.90045		102.87729				0.00	31,500,000	31,500,000
Total SNT02 SPOT										0.00	31,500,000	31,500,000
Total For SNT02										0.00	31,500,000	31,500,000
SNT03 On 12/04/2023 Spot Bond			9.04000	113.07269	9.01500	113.12446				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT04 On 27/06/2022 Spot Bond				103.09460		103.07113			0.00	33,000,000	33,000,000
Total SNT04 SPOT									0.00	33,000,000	33,000,000
Total For SNT04									0.00	33,000,000	33,000,000
SOLB0 On 12/08/2022 Spot Bond				100.67960		100.65737			0.00	10,000,000,000	0
Total SOLB01 SPOT									0.00	10,000,000,000	0
Total For SOLB01									0.00	10,000,000,000	0
SPDA10 On 21/08/2021 Spot Bond				100.93226		100.90910			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				100.80302		100.78099			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				101.33087		101.30811			0.00	0	3,308,093,700
Total SPDA12 SPOT									0.00	0	3,308,093,700
Total For SPDA12									0.00	0	3,308,093,700
SPDA13 On 21/08/2024 Spot Bond				100.48291		100.46021			0.00	0	0
Total SPDA13 SPOT									0.00	0	0
Total For SPDA13									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.49610		100.47266			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG002 On 09/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG003 On 31/10/2019 Spot Bond				101.14155		101.11860			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SPG004 On 27/09/2023 Spot Bond				101.89758		101.87346			0.00	0	0
Total SPG004 SPOT									0.00	0	0
Total For SPG004									0.00	0	0
SPG005 On 15/03/2024 Spot Bond				99.88895		99.86640			0.00	0	0
Total SPG005 SPOT									0.00	0	0
Total For SPG005									0.00	0	0
SPG006 On 18/06/2022 Spot Bond				99.84960		99.82774			0.00	0	0
Total SPG006 SPOT									0.00	0	0
Total For SPG006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPG00' On 18/06/2024 Spot Bond				99.84589		99.82350			0.00	0	150,000,000
Total SPG007 SPOT									0.00	0	150,000,000
Total For SPG007									0.00	0	150,000,000
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.71000	103.44741	7.68500	103.44045			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			7.93500	101.31962	7.91000	101.33359			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			7.93500	101.31962	7.91000	101.33359			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			4.68500	126.50186	4.67500	126.53394			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			9.63500	106.77259	9.62500	106.79814			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0

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 28/02/2031 Spot Bond			10.91500	74.93993	10.90500	74.97088				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				101.94580		101.92170				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.05234		100.02635				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				99.85541		99.83136				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				100.20318		100.17874				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.56444		100.54024				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				100.23003		100.20421				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	101.19861	9.55000	101.17295				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				101.42127		101.39792				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			8.67000	107.82969	8.64500	107.89133				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			4.58500	103.21961	4.58500	103.19464				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				99.13345		99.10901				0.00	5,120,000,000	5,120,000,000
Total SSN044 SPOT										0.00	5,120,000,000	5,120,000,000
Total For SSN044										0.00	5,120,000,000	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
SSN04(On 30/04/2027 Spot Bond				101.05710		101.03182			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				101.55924		101.53560			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN05(On 08/12/2023 Spot Bond			3.84000	293.78818	3.84000	293.72272			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05(On 26/09/2020 Spot Bond				101.71772		101.69631			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				101.20640		101.18496			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			6.41700	105.24482	6.39200	105.25387			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				101.12240		101.09895			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05(On 03/11/2022 Spot Bond				100.88343		100.86007			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05(On 19/12/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN06(On 05/10/2022 Spot Bond				101.51608		101.49496			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN06(On 31/03/2028 Spot Bond			4.55000	173.59472	4.55000	173.55275			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0

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 31/01/2025 Spot Bond			4.07000	130.44520	4.06000	130.48070				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			4.92500	98.43278	4.92500	98.40806				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.29500	94.77800	4.27500	94.91537				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.51000	174.10761	4.51000	174.06572				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				100.33797		100.31382				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				100.33384		100.30999				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				100.32361		100.30049				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				99.88643		99.86337				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				99.88830		99.86562				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07: On 19/06/2023 Spot Bond				99.81793		99.79477				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				101.44182		101.41811				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond				102.17300		102.69200				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond				104.85758		104.83622				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond				100.36772		100.34320				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond				99.97613		99.95236				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond				100.89794		100.87415				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.39000	209.92135	4.39000	209.87151				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/10/2019 Spot Bond				103.42091		103.39870				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN08: On 04/09/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN089 On 21/12/2026 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.15500	103.31521	9.14500	103.33547				0.00	0	20,793,800
Total SZ25 SPOT										0.00	0	20,793,800
Total For SZ25										0.00	0	20,793,800
T13A11 On 21/08/2020 Spot Bond				100.51351		100.48935				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			7.81500	102.91860	7.79000	102.91997				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.50166		100.47795				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			7.91500	102.71395	7.89000	102.71505				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.40337		100.37925				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			7.86500	102.21892	7.84000	102.22018				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond				100.64114		100.61956				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				100.48979		100.46677				0.00	0	125,359,200
Total T14A10 SPOT										0.00	0	125,359,200
Total For T14A10										0.00	0	125,359,200
T14A11 On 21/11/2021 Spot Bond				100.50093		100.47736				0.00	0	2,362,924,100
Total T14A11 SPOT										0.00	0	2,362,924,100
Total For T14A11										0.00	0	2,362,924,100
T14A12 On 21/11/2021 Spot Bond			8.55000	103.96398	8.55000	103.94032				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T15OM On 21/11/2019 Spot Bond				100.45301		100.43174			0.00	0	0
Total T15OM3 SPOT									0.00	0	0
Total For T15OM3									0.00	0	0
T16OM On 21/08/2020 Spot Bond				100.45215		100.43092			0.00	0	0
Total T16OM1 SPOT									0.00	0	0
Total For T16OM1									0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				101.53702		101.51453			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS141 On 28/10/2019 Spot Bond				101.10693		101.08701			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				101.03409		101.01107			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				100.04011		100.01988			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				99.80503		99.78294			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									0.00	0	0
TFS147 On 12/10/2020 Spot Bond				101.63804		101.61722			0.00	0	0
Total TFS147 SPOT									0.00	0	0
Total For TFS147									0.00	0	0
TFS14€ On 12/10/2022 Spot Bond				102.09778		102.07620			0.00	0	472,584,800
Total TFS148 SPOT									0.00	0	472,584,800
Total For TFS148									0.00	0	472,584,800
TFS14€ On 31/10/2021 Spot Bond				100.93394		100.91211			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				100.26156		100.23957			0.00	0	0
Total TFS151 SPOT									0.00	0	0
Total For TFS151									0.00	0	0
TFS153 On 06/07/2021 Spot Bond				101.65442		101.63352			0.00	0	0
Total TFS153 SPOT									0.00	0	0
Total For TFS153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS154 On 06/07/2023 Spot Bond				101.77933		101.75782			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				100.20765		100.18598			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				100.17476		100.15259			0.00	0	0
Total TFS156 SPOT									0.00	0	0
Total For TFS156									0.00	0	0
TFS157 On 16/11/2023 Spot Bond				100.57642		100.55451			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				99.83997		99.81924			0.00	0	0
Total TFS158 SPOT									0.00	0	0
Total For TFS158									0.00	0	0
TFS159 On 20/03/2024 Spot Bond				99.81355		99.79240			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				101.01993		100.99917			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				100.32472		100.30310			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				100.33072		100.30869			0.00	0	0
Total TFS162 SPOT									0.00	0	0
Total For TFS162									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH13A3 On 21/08/2020 Spot Bond				100.63619		100.61299			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			8.01500	101.68553	7.99000	101.68639			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond				101.05466		101.03246			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			7.90500	102.07847	7.88000	102.07963		487,896,600,000,000.00	61,720,000,000	15,340,000,000	
Total TH13A8 SPOT								17,896,600,000,000.00	61,720,000,000	15,340,000,000	
Total For TH13A8								17,896,600,000,000.00	61,720,000,000	15,340,000,000	
TH13B1 On 21/08/2020 Spot Bond				100.52650		100.50172			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.52707		100.50226			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.54344		100.51784			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.52111		100.49647			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.52481		100.50011			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.56601		100.53933			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.57052		100.54362			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.57164		100.54470			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.57101		100.54396			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.59700		100.56884			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond				100.75149		100.71591				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.75149		100.71591				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.76829		100.73191				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				100.74430		100.70890				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.76269		100.72658				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.65567		100.63477				0.00	0	354,489,300
Total TH14A2 SPOT										0.00	0	354,489,300
Total For TH14A2										0.00	0	354,489,300
TH14A On 21/11/2021 Spot Bond				100.50883		100.48488				0.00	0	945,169,600
Total TH14A3 SPOT										0.00	0	945,169,600
Total For TH14A3										0.00	0	945,169,600
TH14A On 21/11/2021 Spot Bond			7.66500	107.90491	7.64000	107.93413				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.56646		100.54449				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond				101.52583		101.50317				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			7.82500	105.86900	7.80000	105.89751				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.54322		100.51762				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond				100.92364		100.89927			0.00	0	189,033,900
Total TH14B2 SPOT									0.00	0	189,033,900
Total For TH14B2									0.00	0	189,033,900
TH14B: On 21/11/2021 Spot Bond				100.51954		100.49509			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				101.55896		101.53303			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				101.74936		101.72418			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.55335		100.52727			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.73965		100.70461			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				103.21784		103.18587			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				102.64184		102.61009			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond				100.48394		100.46118			0.00	0	1,134,203,600
Total TH15A1 SPOT									0.00	0	1,134,203,600
Total For TH15A1									0.00	0	1,134,203,600
TH15A: On 21/11/2022 Spot Bond				100.49535		100.47206			0.00	0	3,780,678,500
Total TH15A2 SPOT									0.00	0	3,780,678,500
Total For TH15A2									0.00	0	3,780,678,500
TH15A: On 21/11/2022 Spot Bond			9.82000	102.98744	9.82000	102.96062			0.00	0	196,000,000
Total TH15A3 SPOT									0.00	0	196,000,000
Total For TH15A3									0.00	0	196,000,000
TH15A: On 21/11/2020 Spot Bond				100.75369		100.73167			0.00	0	246,000,000
Total TH15A4 SPOT									0.00	0	246,000,000
Total For TH15A4									0.00	0	246,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond				100.32470		100.30147				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				100.47604		100.45366				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				100.48180		100.45915				0.00	0	1,064,229,400
Total TH15A8 SPOT										0.00	0	1,064,229,400
Total For TH15A8										0.00	0	1,064,229,400
TH15B: On 21/11/2022 Spot Bond				100.50778		100.48389				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				100.50326		100.47959				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				101.19738		101.17439				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				100.53430		100.50914				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				101.08081		101.05637				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				100.52076		100.49625				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				102.69543		102.66358				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				101.33571		101.30443				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				100.64068		100.61042				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH16A On 21/08/2022 Spot Bond				100.47330		100.45107			0.00	0	0
Total TH16A1 SPOT									0.00	0	0
Total For TH16A1									0.00	0	0
TH16A On 21/08/2024 Spot Bond				100.48404		100.46129			0.00	0	0
Total TH16A2 SPOT									0.00	0	0
Total For TH16A2									0.00	0	0
TH16A On 21/08/2024 Spot Bond			8.49000	100.47561	8.49000	100.45292			0.00	0	0
Total TH16A3 SPOT									0.00	0	0
Total For TH16A3									0.00	0	0
TH16B On 21/08/2024 Spot Bond				100.49760		100.47419			0.00	0	0
Total TH16B1 SPOT									0.00	0	0
Total For TH16B1									0.00	0	0
TH16C On 21/08/2024 Spot Bond				100.51509		100.49085			0.00	0	0
Total TH16C1 SPOT									0.00	0	0
Total For TH16C1									0.00	0	0
TH16D On 21/08/2024 Spot Bond				100.63614		100.60609			0.00	0	0
Total TH16D1 SPOT									0.00	0	0
Total For TH16D1									0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.65500	102.50542	7.63000	102.49559			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	73.13800	100.00000	73.00000			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000			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				100.15760		100.13471			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				100.13876		100.02300			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.46000	101.64764	8.43500	101.68992			0.00	0	945,169,600
Total TL24 SPOT									0.00	0	945,169,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL24									0.00	0	945,169,600
TL25 On 04/09/2024 Spot Bond			8.97000	102.54846	8.94500	102.62400			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond				101.43577		101.41189			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				101.38578		101.36319			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.21500	103.81100	9.20500	103.82868		184,300,000,000,000.00	20,000,000,000		0
Total TL28 SPOT								14,300,000,000,000.00	20,000,000,000		0
Total For TL28								14,300,000,000,000.00	20,000,000,000		0
TL29 On 24/04/2025 Spot Bond				101.17513		101.15161		0.00	0	0	0
Total TL29 SPOT								0.00	0	0	0
Total For TL29								0.00	0	0	0
TL30 On 10/06/2024 Spot Bond				100.02120		99.99991		0.00	0	0	0
Total TL30 SPOT								0.00	0	0	0
Total For TL30								0.00	0	0	0
TL31 On 10/06/2026 Spot Bond				100.02175		99.99990		0.00	0	0	0
Total TL31 SPOT								0.00	0	0	0
Total For TL31								0.00	0	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000		0.00	0	0	0
Total TLC05 SPOT								0.00	0	0	0
Total For TLC05								0.00	0	0	0
TLC07 On 17/09/2019 Spot Bond				103.69251		103.67189		0.00	0	0	0
Total TLC07 SPOT								0.00	0	0	0
Total For TLC07								0.00	0	0	0
TLC08 On 27/03/2020 Spot Bond				101.66953		101.64846		0.00	0	0	0
Total TLC08 SPOT								0.00	0	0	0
Total For TLC08								0.00	0	0	0
TN20 On 17/09/2020 Spot Bond			7.76500	102.45625	7.74000	102.45956		54,355,000,000.00	7,000,000	15,501,353,100	
Total TN20 SPOT								54,355,000,000.00	7,000,000	15,501,353,100	
Total For TN20								54,355,000,000.00	7,000,000	15,501,353,100	
TN20/R On 17/09/2020 Spot Bond			100.00000	49.61740	100.00000	49.50818		0.00	0	0	0
Total TN20/R208 SPOT								0.00	0	0	0

Contract Details	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/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	35.74191	100.00000	35.66324			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			8.64500	111.11854	8.62000	111.18275		3,740,103,640,000.00	432,632,000	15,545,522,400	
Total TN23 SPOT								3,740,103,640,000.00	432,632,000	15,545,522,400	
Total For TN23								3,740,103,640,000.00	432,632,000	15,545,522,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.39570	100.00000	17.35741		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			9.63500	99.98182	9.62500	100.00056		260,453,320,000.00	27,032,000	23,276,364,500	
Total TN25 SPOT								260,453,320,000.00	27,032,000	23,276,364,500	
Total For TN25								260,453,320,000.00	27,032,000	23,276,364,500	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.72768	100.00000	10.70406		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			9.87500	97.49489	9.86500	97.52266		0.00	0	1,700,000,000	
Total TN27 SPOT								0.00	0	1,700,000,000	
Total For TN27								0.00	0	1,700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.71442	100.00000	11.68863		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			10.54500	104.13911	10.53000	104.20646		0.00	0	11,880,000,000	
Total TN30 SPOT								0.00	0	11,880,000,000	
Total For TN30								0.00	0	11,880,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	122.57610	8.00000	122.54984		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			11.66000	97.44443	11.63500	97.59772		0.00	0	10,000,000,000	
Total TN40 SPOT								0.00	0	10,000,000,000	
Total For TN40								0.00	0	10,000,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.53425	10.75000	104.50435		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	

Contract Details	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/R214										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.73900	10.00000	109.71000				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			7.97500	104.40553	7.95000	104.41231				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			8.16500	104.09104	8.14000	104.09809				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			7.96500	104.35765	7.94000	104.36529				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				99.87901		99.85446				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				99.87568		99.85046				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				101.63058		101.60603				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				99.85643		99.82735				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				99.82212		99.78615				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				99.82212		99.78615				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				100.65278		100.62988				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				100.66951		100.64601				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3A3										0.00	0	0
TRA3A On 14/11/2022 Spot Bond			8.37000	104.73037	8.34500	104.77638				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond				100.64901		100.62624				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				100.66347		100.64019				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				100.77802		100.75061				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond				100.76221		100.73537				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond				101.27936		101.25849				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond				101.37242		101.34993				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond				101.41636		101.39309				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			8.67000	105.97007	8.64500	106.04316				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond				101.58170		101.55554				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 19/03/2020 Spot Bond				95.66447		95.64485				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP22 On 10/10/2019 Spot Bond				99.39661		99.37580				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23 On 09/04/2020 Spot Bond				95.54097		95.51983				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23 On 07/11/2019 Spot Bond				98.81299		98.79217				0.00	0	0
Total TSP231 SPOT										0.00	0	0
Total For TSP231										0.00	0	0
TSP23 On 07/05/2020 Spot Bond				94.94362		94.92247				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP23 On 09/07/2020 Spot Bond				93.85549		93.83514				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23 On 13/02/2020 Spot Bond				96.88847		96.86839				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP23 On 13/08/2020 Spot Bond				93.71380		93.67324				0.00	0	1,700,000,000
Total TSP235 SPOT										0.00	0	1,700,000,000
Total For TSP235										0.00	0	1,700,000,000
TU1A11 On 31/01/2025 Spot Bond				101.04974		101.02513				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				101.25147		101.22199				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond				101.33632		101.30479				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.73073		101.70631				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
TWC30 On 04/10/2019 Spot Bond				101.39074		101.37029				0.00	0	0
Total TWC306 SPOT										0.00	0	0
Total For TWC306										0.00	0	0
TWC30 On 09/10/2019 Spot Bond				101.28710		101.26667				0.00	0	0
Total TWC307 SPOT										0.00	0	0
Total For TWC307										0.00	0	0
TWC30 On 16/10/2019 Spot Bond				101.18352		101.16311				0.00	0	0
Total TWC308 SPOT										0.00	0	0
Total For TWC308										0.00	0	0
TWC30 On 24/10/2019 Spot Bond				100.95763		100.93768				0.00	0	0
Total TWC309 SPOT										0.00	0	0
Total For TWC309										0.00	0	0
TWC31 On 30/10/2019 Spot Bond				100.83689		100.81697				0.00	0	0
Total TWC310 SPOT										0.00	0	0
Total For TWC310										0.00	0	0
TWC31 On 13/11/2019 Spot Bond				100.55862		100.53867				0.00	0	0
Total TWC311 SPOT										0.00	0	0
Total For TWC311										0.00	0	0
TWC31 On 29/11/2019 Spot Bond				100.37766		100.35778				0.00	0	0
Total TWC312 SPOT										0.00	0	0
Total For TWC312										0.00	0	0
TWC31 On 29/11/2019 Spot Bond				100.27912		100.25918				0.00	0	0
Total TWC313 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC313										0.00	0	0
TWC31 On 04/12/2019 Spot Bond				100.13919		100.11931				0.00	0	0
Total TWC314 SPOT										0.00	0	0
Total For TWC314										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.14500	103.74490	8.12000	103.75714				0.00	0	436,216,200
Total UG21 SPOT										0.00	0	436,216,200
Total For UG21										0.00	0	436,216,200
UG26 On 09/03/2026 Spot Bond			10.03500	106.03913	10.02500	106.05933				0.00	0	249,146,700
Total UG26 SPOT										0.00	0	249,146,700
Total For UG26										0.00	0	249,146,700
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				100.04360		100.02190				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				101.95015		101.92851				0.00	0	1,720,208,700
Total VKE09 SPOT										0.00	0	1,720,208,700
Total For VKE09										0.00	0	1,720,208,700
VKE10 On 08/07/2022 Spot Bond				101.59053		101.56720				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				101.21856		101.19531				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				101.02106		100.99832				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond				100.70706		100.68439				0.00	0	400,000,000
Total VKE13 SPOT										0.00	0	400,000,000
Total For VKE13										0.00	0	400,000,000
VKE14 On 27/08/2023 Spot Bond				100.35085		100.32747				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
VR851L On 09/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR851U SPOT										0.00	0	0
Total For VR851U										0.00	0	0
VR852L On 04/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR852U SPOT										0.00	0	0
Total For VR852U										0.00	0	0
VR853L On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR853U SPOT										0.00	0	0
Total For VR853U										0.00	0	0
VR854L On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR854U SPOT										0.00	0	0
Total For VR854U										0.00	0	0
VR855L On 19/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR855U SPOT										0.00	0	0
Total For VR855U										0.00	0	0
VR856L On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR856U SPOT										0.00	0	0
Total For VR856U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				101.90079		101.87953				0.00	0	945,169,600
Total WHL01 SPOT										0.00	0	945,169,600
Total For WHL01										0.00	0	945,169,600
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond				101.83762		101.81558				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond				102.65083		102.62854				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			6.90500	104.00523	6.88000	104.00347				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			7.21000	105.40801	7.18500	105.42820				0.00	0	98,278,700
Total WSP5 SPOT										0.00	0	98,278,700
Total For WSP5										0.00	0	98,278,700
WSP5/f On 28/05/2021 Spot Bond			100.00000	34.07300	100.00000	33.99799				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			6.31500	99.67235	6.29000	99.65653				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.15e+017	1,060,050,655,600	134,028,589,297

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									1.15e+017	060,050,655,600	134,028,589,297
Total Futures									1.15e+017	060,050,656,296	134,029,441,707
Total Options									0.00	0	201,261
Grand Total:									1.15e+017	060,050,656,296	134,029,642,968