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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/05/2019 Bond Future			10.80172	77.24407	10.75183	77.54074			0.00	0	350
ES33 On 01/08/2019 Bond Future			10.90693	78.66279	10.85330	78.97645			0.00	0	0
ES33 On 07/11/2019 Bond Future			11.01786	76.48070	10.95930	76.81728			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.11889	77.98648	11.05490	78.34843			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 02/05/2019 Bond Future			11.07139	79.00111	11.01649	79.37465			0.00	0	4,919
ES42 On 01/08/2019 Bond Future			11.17471	80.45210	11.11615	80.84431			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.28373	77.83591	11.22033	78.25338			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.37918	79.36870	11.31066	79.81348			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 02/05/2019 Bond Future			134.18939	134.18939	134.09500	134.09500			0.00	0	685
I2025 On 01/08/2019 Bond Future			135.25152	135.25152	135.17518	135.17518			0.00	0	0
I2025 On 07/11/2019 Bond Future			138.05982	138.05982	138.01086	138.01086			0.00	0	0
I2025 On 06/02/2020 Bond Future			139.33850	139.33850	139.32183	139.32183			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												0.00	0	685
Total For I2025												0.00	0	685
I2029	On	02/05/2019	Bond Future			100.44531	100.44531	100.44531	100.44531			0.00	0	2,954
I2029	On	01/08/2019	Bond Future			102.31507	102.31507	102.32995	102.32995			0.00	0	1,349
I2029	On	07/11/2019	Bond Future			103.34812	103.34812	103.38515	103.38515			0.00	0	0
I2029	On	06/02/2020	Bond Future			105.40570	105.40570	105.46838	105.46838			0.00	0	0
Total I2029 Future												0.00	0	4,303
Total For I2029												0.00	0	4,303
I2033	On	02/05/2019	Bond Future			102.18334	102.18334	101.91017	101.91017			0.00	0	6,090
I2033	On	01/08/2019	Bond Future			104.08540	104.08540	103.82241	103.82241			0.00	0	0
I2033	On	07/11/2019	Bond Future			105.08035	105.08035	104.83385	104.83385			0.00	0	0
I2033	On	06/02/2020	Bond Future			107.17241	107.17241	106.94621	106.94621			0.00	0	0
Total I2033 Future												0.00	0	6,090
Total For I2033												0.00	0	6,090
I2038	On	02/05/2019	Bond Future			120.60534	120.60534	120.62093	120.62093			0.00	0	10,413
I2038	On	01/08/2019	Bond Future			121.23518	121.23518	121.26884	121.26884			52,737,303.30	435	3,450
I2038	On	07/11/2019	Bond Future			123.75241	123.75241	123.81279	123.81279			0.00	0	0
I2038	On	06/02/2020	Bond Future			124.56261	124.56261	124.65419	124.65419			0.00	0	0
Total I2038 Future												52,737,303.30	435	13,863
Total For I2038												52,737,303.30	435	13,863
I2046	On	02/05/2019	Bond Future			112.42030	112.42030	111.99381	111.99381			0.00	0	11,464
I2046	On	01/08/2019	Bond Future			114.51301	114.51301	114.09507	114.09507			25,192,862.20	220	4,238
I2046	On	07/11/2019	Bond Future			115.17587	115.17587	114.77361	114.77361			0.00	0	0
I2046	On	06/02/2020	Bond Future			117.46899	117.46899	117.08641	117.08641			0.00	0	0
Total I2046 Future												25,192,862.20	220	15,702
Total For I2046												25,192,862.20	220	15,702
I2050	On	02/05/2019	Bond Future			117.83520	117.83520	117.93645	117.93645			0.00	0	10,666
I2050	On	01/08/2019	Bond Future			118.23766	118.23766	118.35813	118.35813			24,711,670.94	209	2,839
I2050	On	07/11/2019	Bond Future			120.69266	120.69266	120.84099	120.84099			0.00	0	0
I2050	On	06/02/2020	Bond Future			121.25874	121.25874	121.43899	121.43899			0.00	0	0
Total I2050 Future												24,711,670.94	209	13,505
Total For I2050												24,711,670.94	209	13,505
R186	On	02/05/2019	Bond Future			8.51454	114.90106	8.46676	115.18404		6.15	3,791,734.98	33	97,778
R186	On	01/08/2019	Bond Future			8.56608	111.71283	8.51307	112.01780		6.34	0.00	0	1,056
R186	On	07/11/2019	Bond Future			8.61025	114.00406	8.55010	114.33938		6.29	0.00	0	0
R186	On	06/02/2020	Bond Future			8.64092	110.93973	8.57272	111.30887			0.00	0	0
Total R186 Future												3,791,734.98	33	98,834
R186	On	02/05/2019	Bond Future	9.05	Call			3,402.86000	3.40286	3,123,470	6.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2019	Bond Future	9.05	Put			11.63000	0.01163	15,220	6.70	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			2,571.23000	2.57123	2,300,370	6.52	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			39.19000	0.03919	51,310	6.52	0.00	0	4,000
R186	On	02/05/2019	Bond Future	9.25	Put			1.95000	0.00195	2,490	6.94	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			4,525.09000	4.52509	4,242,650	6.94	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			223.03000	0.22303	283,470	6.27	0.00	0	4,100
R186	On	02/05/2019	Bond Future	8.65	Call			1,303.20000	1.30320	1,080,660	6.27	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.80	Put			82.02000	0.08202	106,650	6.41	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			2,036.31000	2.03631	1,777,960	6.41	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Put			17.65000	0.01765	23,140	6.64	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Call			3,123.47000	3.12347	2,845,980	6.64	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			7,285.93000	7.28593	7,002,950	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			0.01000	0.00001	0,010	7.21	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			8,739.01000	8.73901	8,456,030	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			0.00000	0.00000	0,000	7.21	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.20	Put			3.09000	0.00309	3,990	6.88	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			4,244.71000	4.24471	3,962,630	6.88	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			267.41000	0.26741	337,840	6.25	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			1,171.67000	1.17167	959,120	6.25	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			515.95000	0.51595	634,460	6.15	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			712.91000	0.71291	548,440	6.15	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.30	Put			1.20000	0.00120	1,530	6.99	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			4,804.90000	4.80490	4,522,250	6.99	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			9,005.18000	9.00518	8,722,200	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			0.00000	0.00000	0,000	7.21	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			8,418.41000	8.41841	8,135,430	7.21	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			0.00000	0.00000	0,000	7.21	0.00	0	90
R186	On	02/05/2019	Bond Future	9.03	Call			3,290.95000	3.29095	3,012,230	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			13.76000	0.01376	18,020	6.68	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			3,179.23000	3.17923	2,901,300	6.65	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			16.25000	0.01625	21,300	6.65	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			162.32000	0.16232	208,210	6.31	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,534.87000	1.53487	1,297,780	6.31	0.00	0	200
R186	On	02/05/2019	Bond Future	9.02	Call			3,235.06000	3.23506	2,956,720	6.66	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			14.96000	0.01496	19,600	6.66	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			202.50000	0.20250	229,340	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			5,916.48000	5.91648	5,637,730	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			197.10000	0.19710	223,320	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			5,819.73000	5.81973	5,542,220	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			208.03000	0.20803	235,490	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			1,175.63000	1.17563	1,043,320	6.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	8.70	Put			1,091.05000	1.09105	1,206,160	6.48	0.00	0	4,150
R186	On	01/08/2019	Bond Future	8.70	Call			2,161.64000	2.16164	1,971,780	6.48	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			4,369.40000	4.36940	4,113,050	7.04	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			390.27000	0.39027	438,890	7.04	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			5,868.06000	5.86806	5,589,930	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			983.08000	0.98308	865,520	6.23	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			549.17000	0.54917	614,890	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			3,588.55000	3.58855	3,349,300	6.84	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			8,611.60000	8.61160	8,312,830	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			38.35000	0.03835	44,550	7.38	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			1,945.99000	1.94599	2,118,650	6.27	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			2,219.91000	2.21991	2,407,320	6.23	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Put			3,129.90000	3.12990	3,338,950	6.09	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,323.11000	1.32311	1,196,840	6.09	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.95	Call			3,545.29000	3.54529	3,322,440	6.70	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			1,340.42000	1.34042	1,452,890	6.70	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,583.72000	3.58372	3,359,760	6.72	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,324.44000	1.32444	1,435,800	6.72	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,507.02000	3.50702	3,285,290	6.69	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,356.58000	1.35658	1,470,170	6.69	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,740.95000	2.74095	2,544,720	6.47	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			1,741.95000	1.74195	1,881,040	6.47	0.00	0	5,000
R186	On	06/02/2020	Bond Future	8.57	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			14.76000	0.01476	383,900		0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			123.33000	0.12333	492,470		0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			0.00000	0.00000	0,000		0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			69.03000	0.06903	438,170		0.00	0	0
Total R186 Option												0.00	0	90,120
Total For R186												3,791,734.98	33	188,954
R197	On	02/05/2019	Bond Future			301.92867	301.92867	301.84356	301.84356			0.00	0	2,500
R197	On	01/08/2019	Bond Future			300.09956	300.09956	300.05691	300.05691			0.00	0	1,400
R197	On	07/11/2019	Bond Future			306.33069	306.33069	306.35146	306.35146			0.00	0	0
R197	On	06/02/2020	Bond Future			304.78285	304.78285	304.87692	304.87692			0.00	0	0
Total R197 Future												0.00	0	3,900
Total For R197												0.00	0	3,900
R202	On	02/05/2019	Bond Future			232.12694	232.12694	232.32974	232.32974			60,353,004.40	260	8,977
R202	On	01/08/2019	Bond Future			232.49117	232.49117	232.73179	232.73179			9,764,629.14	42	2,079
R202	On	07/11/2019	Bond Future			237.31823	237.31823	237.61380	237.61380			0.00	0	0
R202	On	06/02/2020	Bond Future			237.98149	237.98149	238.33967	238.33967			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Future												70,117,633.54	302	11,056
Total For R202												70,117,633.54	302	11,056
R2023	On	02/05/2019	Bond Future			7.67976	101.64363	7.61433	101.85723		2.74	144,333,954.60	1,420	60,910
R2023	On	01/08/2019	Bond Future			7.69441	103.51049	7.61881	103.74317		2.78	146,984,895.80	1,420	4,030
R2023	On	07/11/2019	Bond Future			7.69622	101.69933	7.60607	101.95846		3.07	0.00	0	0
R2023	On	06/02/2020	Bond Future			7.67646	103.70128	7.56862	103.99034			0.00	0	0
Total R2023 Future												291,318,850.40	2,840	64,940
R2023	On	02/05/2019	Bond Future	8.46	Call			2,718.84000	2.71884	2,505,470	4.21	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			0.38000	0.00038	0,610	4.21	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			2,655.66000	2.65566	2,442,330	4.18	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			0.44000	0.00044	0,710	4.18	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			2,687.25000	2.68725	2,473,900	4.19	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			0.41000	0.00041	0,660	4.19	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			3,998.55000	3.99855	3,773,020	3.85	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			25.82000	0.02582	32,970	3.85	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			4,026.96000	4.02696	3,801,210	3.85	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			24.90000	0.02490	31,830	3.85	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			3,970.17000	3.97017	3,744,870	3.85	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			26.77000	0.02677	34,150	3.85	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,717.45000	1.71745	1,546,310	3.49	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			591.18000	0.59118	679,170	3.49	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,674.90000	1.67490	1,505,640	3.47	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			605.43000	0.60543	695,300	3.47	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,695.99000	1.69599	1,525,780	3.48	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			598.12000	0.59812	687,040	3.48	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			103.77000	0.10377	392,830		0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			76.88000	0.07688	365,940		0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			130.66000	0.13066	419,720		0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												291,318,850.40	2,840	64,940
R2030	On	02/05/2019	Bond Future			9.08560	94.75423	9.03343	95.09063		8.63	0.00	0	43,907
R2030	On	01/08/2019	Bond Future			9.14828	92.48973	9.09190	92.84638		8.93	0.00	0	0
R2030	On	07/11/2019	Bond Future			9.20186	94.38691	9.14000	94.77094		8.92	0.00	0	0
R2030	On	06/02/2020	Bond Future			9.24565	92.23546	9.17767	92.65000			0.00	0	0
Total R2030 Future												0.00	0	43,907
R2030	On	02/05/2019	Bond Future	10.20	Call			7,149.14000	7.14914	6,812,760	10.14	0.00	0	0
R2030	On	02/05/2019	Bond Future	10.20	Put			0.09000	0.00009	0,110	10.14	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/05/2019	Bond Future	9.41	Call			2,480.28000	2.48028	2,170,650	9.21	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			88.11000	0.08811	114,880	9.21	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			2,367.43000	2.36743	2,061,270	9.17	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			100.23000	0.10023	130,470	9.17	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			1,218.30000	1.21830	1,443,860	8.52	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			350.48000	0.35048	239,640	8.52	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			2,423.69000	2.42369	2,115,750	9.19	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			93.98000	0.09398	122,440	9.19	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			5,126.31000	5.12631	5,436,720	8.13	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			258.45000	0.25845	212,210	8.13	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Call			2,270.78000	2.27078	2,061,100	9.17	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			4,331.81000	4.33181	4,049,450	9.91	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			422.27000	0.42227	473,420	10.31	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			5,379.76000	5.37976	5,075,990	10.27	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			651.28000	0.65128	726,760	9.89	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.15	Put			1,650.20000	1.65020	1,810,680	9.09	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			2,017.71000	2.01771	1,821,540	9.09	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			1,463.07000	1.46307	1,610,040	9.17	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			5,430.87000	5.43087	5,126,230	10.29	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			430.07000	0.43007	482,080	10.29	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			639.66000	0.63966	713,950	9.91	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	8.77	Put			2,997.38000	2.99738	3,234,800	8.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			925.69000	0.92569	806,460	8.70	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			5,481.94000	5.48194	5,176,440	10.31	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			1,341.83000	1.34183	1,479,470	9.23	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			2,462.27000	2.46227	2,243,260	9.23	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			4,283.33000	4.28333	4,002,160	9.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			437.89000	0.43789	490,770	10.27	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			3,444.05000	3.44405	3,701,080	8.58	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			716.31000	0.71631	616,690	8.58	0.00	0	5,400
R2030	On	07/11/2019	Bond Future	9.48	Put			1,660.73000	1.66073	1,797,300	9.15	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,785.43000	3.78543	3,536,660	9.16	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,640.17000	1.64017	1,775,430	9.16	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,705.96000	3.70596	3,459,830	9.14	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			1,681.50000	1.68150	1,819,400	9.14	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,745.61000	3.74561	3,498,150	9.15	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			169.43000	0.16943	583,970		0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			108.15000	0.10815	522,690		0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			230.77000	0.23077	645,310		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/02/2020	Bond Future	9.15	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	34,050
Total For R2030												0.00	0	77,957
R2032	On	02/05/2019	Bond Future			9.31516	92.91757	9.26797	93.24905		9.79	0.00	0	42,003
R2032	On	01/08/2019	Bond Future			9.37598	94.62414	9.32516	94.97560		9.72	0.00	0	0
R2032	On	07/11/2019	Bond Future			9.43507	92.40265	9.37941	92.78135		10.13	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.48332	94.22188	9.42235	94.63069			0.00	0	0
Total R2032 Future												0.00	0	42,003
R2032	On	02/05/2019	Bond Future	9.62	Call			2,554.35000	2,55435	2,252,810	10.40	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			120.97000	0.12097	150,910	10.40	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,614.91000	2.61491	2,311,630	10.42	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			113.72000	0.11372	141,920	10.42	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			2,494.08000	2.49408	2,194,350	10.37	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			128.59000	0.12859	160,340	10.37	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			5,699.17000	5.69917	5,403,150	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			537.01000	0.53701	592,450	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,753.80000	5.75380	5,456,900	11.14	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			527.69000	0.52769	582,250	11.14	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			5,644.64000	5.64464	5,349,510	11.10	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			546.50000	0.54650	602,830	11.10	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			4,088.07000	4.08807	3,843,980	10.35	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			1,870.19000	1.87019	2,004,800	10.35	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			4,130.83000	4.13083	3,885,460	10.36	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			1,847.02000	1.84702	1,980,350	10.36	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			4,045.22000	4.04522	3,802,440	10.34	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			1,893.33000	1.89333	2,029,250	10.34	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			217.93000	0.21793	626,740		0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			150.49000	0.15049	559,300		0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			285.44000	0.28544	694,250		0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	42,003
R2035	On	02/05/2019	Bond Future			9.54531	96.20056	9.49318	96.60618		10.55	606,736,931.92	6,307	55,662
R2035	On	01/08/2019	Bond Future			9.60745	97.96750	9.55175	98.39492		10.49	0.00	0	0
R2035	On	07/11/2019	Bond Future			9.67137	95.47163	9.61099	95.92835		10.99	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.72691	97.35118	9.66139	97.84022			0.00	0	0
Total R2035 Future												606,736,931.92	6,307	55,662
R2035	On	02/05/2019	Bond Future	9.73	Call			2,088.90000	2.08890	1,755,790	10.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/05/2019	Bond Future	9.73	Put			266.59000	0.26659	339,100	10.91	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			2,149.88000	2.14988	1,813,200	10.93	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			251.76000	0.25176	320,700	10.93	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,211.40000	2.21140	1,871,280	10.94	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			237.56000	0.23756	303,060	10.94	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			726.20000	0.72620	807,510	11.74	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,730.20000	5.73020	5,382,850	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			713.73000	0.71373	793,800	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,789.07000	5.78907	5,440,500	11.78	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			701.62000	0.70162	780,470	11.78	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,671.60000	5.67160	5,325,490	11.74	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			4,319.18000	4.31918	4,037,580	11.46	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			2,382.74000	2.38274	2,557,860	11.46	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			4,365.90000	4.36590	4,082,730	11.47	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,355.88000	2.35588	2,529,430	11.47	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			4,413.08000	4.41308	4,128,370	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,329.56000	2.32956	2,501,570	11.49	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			386.20000	0.38620	875,240		0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			537.13000	0.53713	1,026,170		0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			461.62000	0.46162	950,660		0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												606,736,931.92	6,307	55,662
R2037	On	02/05/2019	Bond Future			9.63595	92.66191	9.57904	93.10791		11.12	0.00	0	51,935
R2037	On	01/08/2019	Bond Future			9.70222	90.10869	9.64169	90.57669		11.59	0.00	0	0
R2037	On	07/11/2019	Bond Future			9.76169	91.95707	9.69659	92.45424		11.61	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.81254	89.50730	9.74244	90.03659			0.00	0	0
Total R2037 Future												0.00	0	51,935
R2037	On	02/05/2019	Bond Future	9.79	Put			326.75000	0.32675	421,690	11.62	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,023.05000	2.02305	1,667,720	11.64	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			309.84000	0.30984	400,510	11.64	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,083.31000	2.08331	1,723,840	11.67	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			293.73000	0.29373	380,260	11.67	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,963.49000	1.96349	1,612,430	11.62	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			5,685.75000	5.68575	5,311,000	13.15	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			787.30000	0.78730	880,550	13.15	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,743.88000	5.74388	5,367,750	13.17	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			774.17000	0.77417	866,040	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/08/2019	Bond Future	10.29	Call			5,627.60000	5.62760	5,254,240	13.12	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			800.49000	0.80049	895,130	13.12	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			4,339.65000	4.33965	4,032,710	11.86	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,353.30000	2.35330	2,543,530	11.86	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,385.86000	4.38586	4,077,200	11.87	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,325.41000	2.32541	2,513,920	11.87	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			4,293.63000	4.29363	3,988,420	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,381.47000	2.38147	2,573,430	11.85	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			475.45000	0.47545	1,004,740		0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			628.53000	0.62853	1,157,820		0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			551.94000	0.55194	1,081,230		0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	51,935
R2040	On	02/05/2019	Bond Future			9.71085	96.06476	9.65393	96.54559		11.53	0.00	0	23,777
R2040	On	01/08/2019	Bond Future			9.77666	93.32371	9.71622	93.82771		12.04	0.00	0	0
R2040	On	07/11/2019	Bond Future			9.83591	95.23815	9.77106	95.77269		12.08	0.00	0	0
R2040	On	06/02/2020	Bond Future			9.88676	92.60231	9.81708	93.17059			0.00	0	0
Total R2040 Future												0.00	0	23,777
R2040	On	02/05/2019	Bond Future	9.88	Put			302.92000	0.30292	396,360	11.75	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Put			1,187.56000	1.18756	1,456,060	11.28	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			728.35000	0.72835	516,020	11.28	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	10.15	Put			55.98000	0.05598	75,590	12.31	0.00	0	880
R2040	On	02/05/2019	Bond Future	10.15	Call			4,118.32000	4.11832	3,657,100	12.31	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.65	Put			961.68000	0.96168	1,194,410	11.37	0.00	0	880
R2040	On	02/05/2019	Bond Future	9.90	Call			2,321.00000	2.32100	1,924,800	11.79	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			270.10000	0.27010	354,730	11.79	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,189.80000	2.18980	1,802,410	11.75	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.65	Call			928.34000	0.92834	680,240	11.37	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			39.78000	0.03978	53,800	12.43	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			4,495.94000	4.49594	4,029,130	12.43	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.89	Call			2,255.06000	2.25506	1,863,200	11.77	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			286.11000	0.28611	375,080	11.77	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			779.56000	0.77956	876,220	13.26	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,960.66000	5.96066	5,556,340	13.21	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			806.92000	0.80692	906,600	13.21	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			6,023.24000	6.02324	5,617,390	13.23	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			793.05000	0.79305	891,200	13.23	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
R2040	On	01/08/2019	Bond Future	10.38	Call			6,086.08000	6.08608	5,678,740	13.26	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,784.63000	4.78463	4,451,580	12.48	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			2,519.51000	2.51951	2,721,000	12.48	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			4,682.91000	4.68291	4,353,510	12.44	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			2,577.27000	2.57727	2,782,410	12.44	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			4,733.68000	4.73368	4,402,440	12.46	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			2,548.24000	2.54824	2,751,540	12.46	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			469.66000	0.46966	1,037,940		0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			635.10000	0.63510	1,203,380		0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			552.32000	0.55232	1,120,600		0.00	0	0
Total R2040 Option												0.00	0	4,060
Total For R2040												0.00	0	27,837
R2044	On	02/05/2019	Bond Future			9.73541	93.13672	9.67333	93.67216		12.14	0.00	0	38,044
R2044	On	01/08/2019	Bond Future			9.79854	90.46702	9.73292	91.02621		12.69	0.00	0	0
R2044	On	07/11/2019	Bond Future			9.85534	92.32279	9.78534	92.91306		12.76	0.00	0	0
R2044	On	06/02/2020	Bond Future			9.90401	89.75496	9.82926	90.37930			0.00	0	0
Total R2044 Future												0.00	0	38,044
R2044	On	02/05/2019	Bond Future	9.90	Put			310.56000	0.31056	418,030	12.41	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			2,306.89000	2.30689	1,873,870	12.43	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			293.42000	0.29342	395,840	12.43	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,373.98000	2.37398	1,936,080	12.45	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			277.08000	0.27708	374,620	12.45	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,240.46000	2.24046	1,812,490	12.41	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			4,401.21000	4.40121	4,790,390	11.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			6,163.20000	6.16320	5,714,000	13.99	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			813.64000	0.81364	923,630	13.99	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			6,226.60000	6.22660	5,775,740	14.02	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			799.76000	0.79976	908,090	14.02	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			6,099.77000	6.09977	5,652,240	13.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			1,110.95000	1.11095	940,940	11.97	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,023.51000	2.02351	2,255,680	12.87	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			3,101.25000	3.10125	2,774,230	12.87	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			7,061.26000	7.06126	6,590,820	14.34	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			827.62000	0.82762	939,280	13.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			640.38000	0.64038	729,130	14.34	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			4,879.01000	4.87901	4,512,860	13.19	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,599.33000	2.59933	2,823,450	13.19	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/11/2019 Bond Future	10.07	Call			4,931.00000	4.93100	4,562,860	13.21	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Put			2,570.13000	2.57013	2,792,260	13.21	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Call			4,827.48000	4.82748	4,463,340	13.17	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Put			2,629.11000	2.62911	2,855,240	13.17	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Put			584.97000	0.58497	1,209,310		0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Put			500.12000	0.50012	1,124,460		0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Put			415.40000	0.41540	1,039,740		0.00	0	0
Total R2044 Option									0.00	0	300
Total For R2044									0.00	0	38,344
R2048 On 02/05/2019 Bond Future			9.67915	92.62336	9.62169	93.13739		12.57	0.00	0	101,201
R2048 On 01/08/2019 Bond Future			9.73445	94.32452	9.67375	94.86182		12.55	0.00	0	100
R2048 On 07/11/2019 Bond Future			9.79108	91.81745	9.72622	92.38556		13.23	0.00	0	0
R2048 On 06/02/2020 Bond Future			9.84020	93.62501	9.77084	94.22684			0.00	0	0
Total R2048 Future									0.00	0	101,301
R2048 On 02/05/2019 Bond Future	9.90	Call			2,702.60000	2.70260	2,268,170	13.43	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.90	Put			258.85000	0.25885	338,450	13.43	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Call			2,774.21000	2.77421	2,335,880	13.45	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			244.78000	0.24478	320,480	13.45	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			2,631.48000	2.63148	2,201,080	13.40	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			273.56000	0.27356	357,190	13.40	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Call			6,409.67000	6.40967	5,974,160	13.72	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.34	Put			801.32000	0.80132	903,110	13.72	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Call			6,475.41000	6.47541	6,038,340	13.74	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.35	Put			787.53000	0.78753	887,760	13.74	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Call			6,541.26000	6.54126	6,102,650	13.77	0.00	0	0
R2048 On 01/08/2019 Bond Future	10.36	Put			773.97000	0.77397	872,660	13.77	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Call			5,112.28000	5.11228	4,754,180	13.61	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.02	Put			2,587.68000	2.58768	2,797,690	13.61	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Call			5,166.58000	5.16658	4,806,580	13.63	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Put			2,558.21000	2.55821	2,766,320	13.63	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Call			5,058.42000	5.05842	4,702,250	13.59	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Put			2,617.74000	2.61774	2,829,680	13.59	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Put			445.59000	0.44559	1,047,420		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			621.93000	0.62193	1,223,760		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Put			533.69000	0.53369	1,135,520		0.00	0	0

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	06/02/2020	Bond Future	9.72	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	101,301
R207	On	02/05/2019	Bond Future			6.71185	102.58631	6.69808	102.59551		0.18	0.00	0	6,013
R207	On	01/08/2019	Bond Future			6.24684	100.82944	6.19057	100.85395		0.17	0.00	0	50
R207	On	07/11/2019	Bond Future			4.03232	102.89748	3.77166	102.94420		0.06	0.00	0	0
Total R207 Future												0.00	0	6,063
R207	On	02/05/2019	Bond Future	7.62	Call			612.84000	0.61284	603,640	0.36	0.00	0	0
R207	On	02/05/2019	Bond Future	7.62	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Call			619.45000	0.61945	610,250	0.36	0.00	0	0
R207	On	02/05/2019	Bond Future	7.63	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Call			606.22000	0.60622	597,020	0.36	0.00	0	0
R207	On	02/05/2019	Bond Future	7.61	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			498.30000	0.49830	473,810	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.01000	0.00001	0,030	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			502.61000	0.50261	478,110	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.01000	0.00001	0,020	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			493.99000	0.49399	469,490	0.27	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.02000	0.00002	0,030	0.27	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			306.04000	0.30604	352,760	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			304.24000	0.30424	350,960	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			307.85000	0.30785	354,570	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	6,063
R208	On	02/05/2019	Bond Future			6.84219	100.51166	6.78590	100.61036		0.83	97,998,868.50	975	14,617
R208	On	01/08/2019	Bond Future			6.74423	102.35773	6.66927	102.47320		0.88	0.00	0	0
R208	On	07/11/2019	Bond Future			6.54396	101.05148	6.43718	101.19101		0.92	0.00	0	0
R208	On	06/02/2020	Bond Future			6.21274	103.04075	6.05911	103.20763			0.00	0	0
Total R208 Future												97,998,868.50	975	14,617
R208	On	02/05/2019	Bond Future	8.03	Put			0.00000	0.00000	0,000	1.16	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			2,169.20000	2.16920	2,070,500	1.16	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			0.00000	0.00000	0,000	1.16	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			2,135.09000	2.13509	2,036,390	1.16	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			0.00000	0.00000	0,000	1.16	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			2,152.15000	2.15215	2,053,450	1.16	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,249.27000	2.24927	2,134,230	1.51	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			0.88000	0.00088	1,310	1.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/08/2019	Bond Future	8.16	Call			2,264.17000	2.26417	2,149,110	1.51	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.83000	0.00083	1,240	1.51	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,279.07000	2.27907	2,163,990	1.51	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			0.78000	0.00078	1,170	1.51	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			640.09000	0.64009	540,360	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			128.10000	0.12810	167,900	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			650.90000	0.65090	550,530	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			125.93000	0.12593	165,090	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			629.06000	0.62906	529,960	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			130.06000	0.13006	170,490	1.06	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			77.06000	0.07706	0,000		0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			0.00000	0.00000	89,820		0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			87.92000	0.08792	0,000		0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			0.00000	0.00000	78,960		0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			66.19000	0.06619	0,000		0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			0.00000	0.00000	100,690		0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												97,998,868.50	975	14,617
R209	On	02/05/2019	Bond Future			9.49422	73.57651	9.44179	73.92578		11.95	1,765,836.24	24	99,298
R209	On	01/08/2019	Bond Future			9.54964	74.92784	9.49400	75.29455		11.93	0.00	0	32
R209	On	07/11/2019	Bond Future			9.60368	73.31136	9.54384	73.70150		12.47	0.00	0	0
R209	On	06/02/2020	Bond Future			9.64809	74.75476	9.58373	75.17049			0.00	0	0
Total R209 Future												1,765,836.24	24	99,330
R209	On	02/05/2019	Bond Future	10.50	Call			6,603.30000	6.60330	6,254,170	14.05	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			0.60000	0.00060	0,740	14.05	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			7,807.91000	7.80791	7,458,650	14.05	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			0.06000	0.00006	0,070	14.05	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			42.76000	0.04276	55,480	12.87	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			3,328.36000	3.32836	2,991,810	12.87	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,796.36000	1.79636	1,509,360	12.27	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			228.84000	0.22884	291,110	12.27	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			1,097.24000	1.09724	1,307,950	11.71	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			479.89000	0.47989	341,330	11.71	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,848.42000	1.84842	1,558,370	12.29	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			216.17000	0.21617	275,390	12.29	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,900.93000	1.90093	1,607,930	12.30	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			204.04000	0.20404	260,310	12.30	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			6,378.62000	6.37862	6,055,400	13.90	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			374.89000	0.37489	418,380	13.90	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			4,796.15000	4.79615	4,500,260	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/08/2019	Bond Future	10.15	Put			637.64000	0.63764	708,460	13.17	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,637.85000	2.63785	2,852,870	11.64	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			616.08000	0.61608	684,750	13.22	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			1,338.07000	1.33807	1,186,380	11.64	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			1,162.15000	1.16215	1,280,640	12.40	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			3,146.26000	3.14626	2,898,040	12.40	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			4,845.96000	4.84596	4,548,990	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			626.77000	0.62677	696,510	13.19	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,895.88000	4.89588	4,597,840	13.22	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,715.26000	3.71526	3,474,270	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,066.19000	2.06619	2,215,340	12.89	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,755.47000	3.75547	3,513,150	12.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,043.13000	2.04313	2,190,950	12.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,795.84000	3.79584	3,552,200	12.93	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,020.31000	2.02031	2,166,810	12.93	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			546.01000	0.54601	961,740		0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			480.49000	0.48049	896,220		0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			415.06000	0.41506	830,790		0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												1,765,836.24	24	135,850
R210	On	02/05/2019	Bond Future			185.51029	185.51029	185.38353	185.38353			0.00	0	2,268
R210	On	01/08/2019	Bond Future			188.96353	188.96353	188.86176	188.86176			0.00	0	695
R210	On	07/11/2019	Bond Future			190.28761	190.28761	190.22399	190.22399			0.00	0	0
R210	On	06/02/2020	Bond Future			194.07606	194.07606	194.05727	194.05727			0.00	0	0
Total R210 Future												0.00	0	2,963
Total For R210												0.00	0	2,963
R212	On	02/05/2019	Bond Future			157.50381	157.50381	157.46569	157.46569			92,612,240.28	588	8,946
R212	On	01/08/2019	Bond Future			158.24800	158.24800	158.23247	158.23247			0.00	0	1,526
R212	On	07/11/2019	Bond Future			161.53389	161.53389	161.55193	161.55193			0.00	0	0
R212	On	06/02/2020	Bond Future			162.51028	162.51028	162.56765	162.56765			0.00	0	0
Total R212 Future												92,612,240.28	588	10,472
Total For R212												92,612,240.28	588	10,472
R213	On	02/05/2019	Bond Future			9.20454	85.59546	9.15208	85.92921		9.55	0.00	0	28,739
R213	On	01/08/2019	Bond Future			9.26106	87.16757	9.20476	87.52019		9.50	0.00	0	0
R213	On	07/11/2019	Bond Future			9.31865	85.40196	9.25727	85.78010		9.91	0.00	0	0
R213	On	06/02/2020	Bond Future			9.36761	87.08316	9.30060	87.48962			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Future												0.00	0	28,739
R213	On	02/05/2019	Bond Future	9.49	Call			2,226.40000	2.22640	1,925,660	9.87	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			107.19000	0.10719	140,200	9.87	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			2,281.14000	2.28114	1,978,440	9.88	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			100.31000	0.10031	131,360	9.88	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			2,172.00000	2.17200	1,873,310	9.85	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			114.48000	0.11448	149,540	9.85	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			5,184.03000	5.18403	4,884,950	10.63	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			438.91000	0.43891	492,450	10.63	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			5,234.23000	5.23423	4,934,270	10.65	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			431.02000	0.43102	483,680	10.65	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			5,134.03000	5.13403	4,835,850	10.61	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			447.06000	0.44706	501,500	10.61	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,758.34000	3.75834	3,515,950	10.33	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			1,735.27000	1.73527	1,871,020	10.33	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,798.53000	3.79853	3,554,890	10.35	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			1,715.67000	1.71567	1,850,170	10.35	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,718.53000	3.71853	3,477,400	10.32	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			1,755.32000	1.75532	1,892,330	10.32	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			247.54000	0.24754	654,000		0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			186.48000	0.18648	592,940		0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			0.00000	0.00000	0,000		0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			125.48000	0.12548	531,940		0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	28,739
R214	On	02/05/2019	Bond Future			9.69428	72.41102	9.63686	72.80958		12.91	4,996,360.38	69	21,077
R214	On	01/08/2019	Bond Future			9.75034	73.74099	9.68971	74.15765		12.86	0.00	0	0
R214	On	07/11/2019	Bond Future			9.80787	71.95386	9.74310	72.39456		13.49	0.00	0	0
R214	On	06/02/2020	Bond Future			9.85783	73.37036	9.78858	73.83735			0.00	0	0
Total R214 Future												4,996,360.38	69	21,077
R214	On	02/05/2019	Bond Future	9.86	Call			1,796.83000	1.79683	1,478,310	13.12	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			267.54000	0.26754	347,580	13.12	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,849.80000	1.84980	1,527,580	13.14	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			253.20000	0.25320	329,540	13.14	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,744.41000	1.74441	1,429,720	13.10	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			282.54000	0.28254	366,410	13.10	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,913.93000	4.91393	4,581,630	14.04	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			701.98000	0.70198	786,340	14.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.34	Call			4,965.02000	4.96502	4,631,490	14.07	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			690.47000	0.69047	773,600	14.07	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,863.05000	4.86305	4,532,010	14.02	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			713.79000	0.71379	799,410	14.02	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,948.20000	3.94820	3,675,070	13.86	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,159.65000	2.15965	2,327,220	13.86	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,989.96000	3.98996	3,715,360	13.88	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,135.79000	2.13579	2,301,890	13.88	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,906.59000	3.90659	3,634,940	13.84	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,183.75000	2.18375	2,352,800	13.84	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			467.30000	0.46730	934,290		0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			398.86000	0.39886	865,850		0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			0.00000	0.00000	0,000		0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			535.84000	0.53584	1,002,830		0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												4,996,360.38	69	21,077
Total for Bond												1,271,980,292.68	12,002	943,087
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

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

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 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 02/05/2019 GOVI			658.09000	658.09000	660.92100	660.92100			1,052,944,000.00	160	288

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	01/08/2019	GOVI			670.18200	670.18200	673.15400	673.15400			1,052,185,740.00	157	159
GOVI	On	07/11/2019	GOVI			683.92700	683.92700	687.09800	687.09800			0.00	0	0
GOVI	On	06/02/2020	GOVI			697.38700	697.38700	700.78300	700.78300			0.00	0	0
Total GOVI Future												2,105,129,740.00	317	447
GOVI	On	02/05/2019	GOVI	647.86	Call			130,610.00000	13.06100	102,300,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.86	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Call			130,510.00000	13.05100	102,200,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Call			130,410.00000	13.04100	102,100,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Call			344,740.00000	34.47400	315,020,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Call			344,640.00000	34.46400	314,920,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Call			344,840.00000	34.48400	315,120,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.91	Call			141,880.00000	14.18800	110,170,000		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			141,780.00000	14.17800	110,070,000		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			141,980.00000	14.19800	110,270,000		0.00	0	0
GOVI	On	07/11/2019	GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Put			23,570.00000	2.35700	57,530,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Put			23,670.00000	2.36700	57,630,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Put			23,470.00000	2.34700	57,430,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												2,105,129,740.00	317	447
Total for GOVI												2,105,129,740.00	317	447
AL37	On	02/05/2019	Index Future			633.15200	633.15200	634.53800	634.53800			0.00	0	0
AL37	On	01/08/2019	Index Future			644.78600	644.78600	646.28300	646.28300			0.00	0	0
AL37	On	07/11/2019	Index Future			658.00900	658.00900	659.67100	659.67100			0.00	0	0
AL37	On	06/02/2020	Index Future			670.95900	670.95900	672.80900	672.80900			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/05/2019	Index Future			735.05900	735.05900	737.41700	737.41700			0.00	0	0
AL7T	On	01/08/2019	Index Future			748.56500	748.56500	751.06600	751.06600			0.00	0	0
AL7T	On	07/11/2019	Index Future			763.91700	763.91700	766.62400	766.62400			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 06/02/2020 Index Future			778.95100	778.95100	781.89300	781.89300			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 02/05/2019 Index Future			664.55400	664.55400	667.31400	667.31400			0.00	0	370
ALBI On 01/08/2019 Index Future			676.76500	676.76500	679.66600	679.66600			0.00	0	604
ALBI On 07/11/2019 Index Future			690.64500	690.64500	693.74500	693.74500			0.00	0	0
ALBI On 06/02/2020 Index Future			704.23700	704.23700	707.56200	707.56200			0.00	0	0
Total ALBI Future									0.00	0	974
Total For ALBI									0.00	0	974
IGOV On 02/05/2019 Index Future			255.75400	255.75400	255.48000	255.48000			0.00	0	723
IGOV On 01/08/2019 Index Future			260.51700	260.51700	260.27200	260.27200			0.00	0	299
IGOV On 07/11/2019 Index Future			265.92700	265.92700	265.73100	265.73100			0.00	0	0
IGOV On 06/02/2020 Index Future			271.22100	271.22100	271.08400	271.08400			0.00	0	0
Total IGOV Future									0.00	0	1,022
Total For IGOV									0.00	0	1,022
Total for Index									0.00	0	1,996
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.35000	96.35000	96.29000	96.29000			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 :									3,377,110,032.68	12,319	945,581
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.37005			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.60000	101.79112	8.60000	101.67410			26,921,440,000.00	3,130,400	782,600
Total AA07 SPOT									26,921,440,000.00	3,130,400	782,600
Total For AA07									26,921,440,000.00	3,130,400	782,600
AB01/R On 24/11/2020 Spot Bond			10.00000	105.34800	10.00000	105.21100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.61889	10.84000	104.46647				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	101.50704	11.37000	101.35464				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.60292	11.81000	101.44464				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	34.98945	100.00000	34.59973				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	26.84367	100.00000	26.54468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
ABC12L On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400				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			4.83000	4.83000	4.83000	278.02341				0.00	0	20,000,000
Total ABCPI3 SPOT										0.00	0	20,000,000
Total For ABCPI3										0.00	0	20,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.52747				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.88007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	99.82222				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.05902				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.82465				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.14796				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.82290				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.40281				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.32946				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.53480				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.47782				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.27089				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.70934				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.23167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2:On 17/10/2024 Spot Bond					0.00000	100.02230				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2:On 17/10/2029 Spot Bond					0.00000	102.01324				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2:On 29/08/2021 Spot Bond					0.00000	101.11720				0.00	0	1,000,000,000
Total ABFN27 SPOT										0.00	0	1,000,000,000
Total For ABFN27										0.00	0	1,000,000,000
ABFN2:On 29/08/2023 Spot Bond					0.00000	101.15048				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2:On 29/08/2025 Spot Bond					0.00000	101.65504				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3:On 29/08/2028 Spot Bond					0.00000	101.50850				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3:On 15/11/2021 Spot Bond					0.00000	101.40998				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3:On 15/11/2023 Spot Bond					0.00000	101.45215				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3:On 15/11/2024 Spot Bond					0.00000	101.46053				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3:On 07/02/2022 Spot Bond					0.00000	101.60599				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3:On 07/02/2024 Spot Bond					0.00000	101.64033				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3:On 07/02/2026 Spot Bond					0.00000	101.66116				0.00	1,500,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN36 SPOT									0.00	1,500,000,000	1,500,000,000
Total For ABFN36									0.00	1,500,000,000	1,500,000,000
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.70507			0.00	0	0
Total ABFN37 SPOT									0.00	0	0
Total For ABFN37									0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	102.98368			0.00	600,000,000	300,000,000
Total ABK10 SPOT									0.00	600,000,000	300,000,000
Total For ABK10									0.00	600,000,000	300,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	101.59946			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	99.20039			0.00	24,903,800	12,451,900
Total ABK12 SPOT									0.00	24,903,800	12,451,900
Total For ABK12									0.00	24,903,800	12,451,900
ABK6 On 05/06/2020 Spot Bond					0.00000	101.17027			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	101.13637			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.53218			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	101.47424			0.00	71,228,600	50,000,000
Total ABK9 SPOT									0.00	71,228,600	50,000,000
Total For ABK9									0.00	71,228,600	50,000,000
ABKI02 On 05/06/2020 Spot Bond			6.01000	6.01000	6.01000	146.01657			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	51.54084	100.00000	50.98544			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			6.56000	6.56000	6.56000	126.40643			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	19.00353	100.00000	18.79990			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.70000	8.70000	8.70000	118.03781				0.00	0	10,000,000
Total ABKI04 SPOT										0.00	0	10,000,000
Total For ABKI04										0.00	0	10,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.42061	100.00000	9.32022				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	91.76823				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			4.14000	196.24716	4.14000	196.19720				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			4.00000	4.00000	4.00000	126.95926				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			4.25000	4.25000	4.25000	170.10109				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.90000	3.90000	3.90000	216.36624				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.22000	9.22000	9.22000	96.32290				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.86000	9.86000	9.86000	106.76516				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			7.97500	7.97500	7.97500	98.15280				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			10.40500	10.40500	10.40500	103.86731				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			8.00000	102.90368	8.00000	102.79346				0.00	0	620,000,000

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 ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.18500	105.15196	8.18500	105.03551			272,750,392,000.00	33,323,200	40,330,800
Total ABS12 SPOT									272,750,392,000.00	33,323,200	40,330,800
Total For ABS12									272,750,392,000.00	33,323,200	40,330,800
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.14128	9.20000	104.01198			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			8.68000	106.88867	8.68000	106.76330			139,744,528,000.00	16,099,600	4,024,900
Total ABS13 SPOT									139,744,528,000.00	16,099,600	4,024,900
Total For ABS13									139,744,528,000.00	16,099,600	4,024,900
ABS14 On 11/11/2020 Spot Bond			7.81000	106.31539	7.81000	106.20295			7,810,000,000.00	1,000,000	500,000
Total ABS14 SPOT									7,810,000,000.00	1,000,000	500,000
Total For ABS14									7,810,000,000.00	1,000,000	500,000
ABS15 On 11/11/2022 Spot Bond			8.42000	108.44211	8.42000	108.31864			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.14500	110.72912	9.14500	110.59244			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.31500	112.44225	9.31500	112.30094			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			8.58000	105.29387	8.58000	105.17375			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.48500	102.91179	8.48500	102.79439			100,883,256,000.00	11,889,600	8,002,972,400
Total ABS6 SPOT									100,883,256,000.00	11,889,600	8,002,972,400
Total For ABS6									100,883,256,000.00	11,889,600	8,002,972,400
ABS7 On 11/09/2026 Spot Bond			9.29500	98.40790	9.29500	98.28650			0.00	0	3,770,000,000
Total ABS7 SPOT									0.00	0	3,770,000,000
Total For ABS7									0.00	0	3,770,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.90360	100.00000	9.79508			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.68000	3.68000	3.68000	291.14082			1,104,000,000,000.00	300,000,000	150,000,000

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 ABSI2 SPOT										1,104,000,000,000.00	300,000,000	150,000,000
Total For ABSI2										1,104,000,000,000.00	300,000,000	150,000,000
ABSI4 On 31/01/2022 Spot Bond			3.26000	154.83261	3.26000	154.81069				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
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	90.19049				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond					0.00000	89.27348				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.33500	8.33500	8.33500	101.85848				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	230.71316				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	230.70772				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12C On 20/09/2021 Spot Bond					0.00000	100.74795				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.75031				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.97000	8.97000	8.97000	103.30065				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.74817				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	100.70908				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	100.91383				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.74405				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.31146				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					0.00000	100.76344				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.76589				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.76589				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.77918				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.77918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond					0.00000	156.90645				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond					0.00000	159.41797				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/09/2020 Spot Bond					0.00000	97.02952				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/12/2023 Spot Bond					0.00000	100.74095				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	101.68996				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond					0.00000	99.80799				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond					0.00000	100.73780				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.72609				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.51836				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI01 On 11/09/2023 Spot Bond					0.00000	101.84059				0.00	0	250,000,000
Total AECI02 SPOT										0.00	0	250,000,000
Total For AECI02										0.00	0	250,000,000
AECI02 On 21/11/2022 Spot Bond					0.00000	101.33756				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI03 On 21/11/2023 Spot Bond					0.00000	101.34516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AECI04 SPOT									0.00	0	0
Total For AECI04									0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.29648			0.00	0	0
Total AGL01 SPOT									0.00	0	0
Total For AGL01									0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	100.20938			0.00	0	0
Total AGL02 SPOT									0.00	0	0
Total For AGL02									0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	101.99469			0.00	40,000,000	240,000,000
Total AGT01 SPOT									0.00	40,000,000	240,000,000
Total For AGT01									0.00	40,000,000	240,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	99.99984			0.00	0	0
Total AHF2A3 SPOT									0.00	0	0
Total For AHF2A3									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.69597			0.00	0	0
Total AHF2B3 SPOT									0.00	0	0
Total For AHF2B3									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.69910			0.00	0	0
Total AHF2C3 SPOT									0.00	0	0
Total For AHF2C3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		640,000,000,000,000.00	36,400,000,000	36,400,000,000	
Total AHF3A5 SPOT								10,000,000,000,000.00	36,400,000,000	36,400,000,000	
Total For AHF3A5								10,000,000,000,000.00	36,400,000,000	36,400,000,000	
AHF3A: On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		280,000,000,000,000.00	72,800,000,000	36,400,000,000	
Total AHF3A6 SPOT								10,000,000,000,000.00	72,800,000,000	36,400,000,000	
Total For AHF3A6								10,000,000,000,000.00	72,800,000,000	36,400,000,000	
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			180,000,000,000,000.00	1,800,000,000	1,800,000,000
Total AHF3B4 SPOT									10,000,000,000,000.00	1,800,000,000	1,800,000,000
Total For AHF3B4									10,000,000,000,000.00	1,800,000,000	1,800,000,000
AHF3B: On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			360,000,000,000,000.00	3,600,000,000	1,800,000,000
Total AHF3B5 SPOT									10,000,000,000,000.00	3,600,000,000	1,800,000,000
Total For AHF3B5									10,000,000,000,000.00	3,600,000,000	1,800,000,000
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			180,000,000,000,000.00	1,800,000,000	1,800,000,000
Total AHF3C4 SPOT									10,000,000,000,000.00	1,800,000,000	1,800,000,000
Total For AHF3C4									10,000,000,000,000.00	1,800,000,000	1,800,000,000
AHF3C: On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			360,000,000,000,000.00	3,600,000,000	1,800,000,000
Total AHF3C5 SPOT									10,000,000,000,000.00	3,600,000,000	1,800,000,000
Total For AHF3C5									10,000,000,000,000.00	3,600,000,000	1,800,000,000
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.96352			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0
Total For AHF5A1									0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.36651			0.00	40,000,000	10,000,000
Total AHF5A2 SPOT									0.00	40,000,000	10,000,000
Total For AHF5A2									0.00	40,000,000	10,000,000
AHF5A: On 21/08/2023 Spot Bond			9.82000	101.78083	9.82000	101.64615			0.00	0	0
Total AHF5A3 SPOT									0.00	0	0
Total For AHF5A3									0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.41214			0.00	0	0
Total AHF5B1 SPOT									0.00	0	0
Total For AHF5B1									0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.47295			0.00	0	0
Total AHF5C1 SPOT									0.00	0	0
Total For AHF5C1									0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.89803			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.20500	107.94136	9.20500	113.63071			167,302,716,000.00		18,175,200	4,543,800
Total AIR02 SPOT									167,302,716,000.00		18,175,200	4,543,800
Total For AIR02									167,302,716,000.00		18,175,200	4,543,800
AIR04 On 29/05/2024 Spot Bond			8.91000	105.05843	8.91000	104.93201			0.00		0	0
Total AIR04 SPOT									0.00		0	0
Total For AIR04									0.00		0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total AIR04U SPOT									0.00		0	0
Total For AIR04U									0.00		0	0
AIR05 On 29/05/2030 Spot Bond			10.70000	99.49968	10.70000	99.35654			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			4.25000	174.55514	4.25000	177.83404			0.00		0	0
Total AIRL01 SPOT									0.00		0	0
Total For AIRL01									0.00		0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total APF01U SPOT									0.00		0	0
Total For APF01U									0.00		0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.00667			0.00		0	0
Total APF02 SPOT									0.00		0	0
Total For APF02									0.00		0	0
APF04 On 21/10/2021 Spot Bond					0.00000	99.90238			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.29681				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.96233				0.00	25,495,600	12,747,800
Total APF06 SPOT										0.00	25,495,600	12,747,800
Total For APF06										0.00	25,495,600	12,747,800
APF07 On 25/06/2023 Spot Bond					0.00000	100.61208				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.86029				0.00	92,736,400	65,000,000
Total APF08 SPOT										0.00	92,736,400	65,000,000
Total For APF08										0.00	92,736,400	65,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	99.85673				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.15000	234.76924	4.15000	234.70842				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02L On 20/06/2019 Spot Bond					0.00000	100.82543				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03L On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03L On 10/11/2019 Spot Bond					0.00000	101.64494				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			4.16500	210.13967	4.16500	210.08479				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04L On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05L On 22/04/2020 Spot Bond					0.00000	99.90339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond					0.00000	99.73395				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond					0.00000	101.96384				0.00	120,000,000	30,000,000
Total ASN061 SPOT										0.00	120,000,000	30,000,000
Total For ASN061										0.00	120,000,000	30,000,000
ASN061 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 07/02/2020 Spot Bond					0.00000	101.72629				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/06/2020 Spot Bond					0.00000	100.83428				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond					0.00000	100.71664				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond					0.00000	101.77133				0.00	124,477,800	263,938,900
Total ASN083 SPOT										0.00	124,477,800	263,938,900
Total For ASN083										0.00	124,477,800	263,938,900
ASN083 On 03/09/2020 Spot Bond					0.00000	101.25790				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond					0.00000	122.53392				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	99.90561				0.00	120,000,000	30,000,000
Total ASN092 SPOT										0.00	120,000,000	30,000,000
Total For ASN092										0.00	120,000,000	30,000,000
ASN092 On 10/11/2020 Spot Bond					0.00000	101.66392				0.00	120,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN096 SPOT									0.00	120,000,000	30,000,000
Total For ASN096									0.00	120,000,000	30,000,000
ASN096 On 20/12/2020 Spot Bond					0.00000	86.66254			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	101.14851			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN113 On 07/03/2021 Spot Bond					0.00000	101.06041			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN115 On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	100.93464			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN134 On 20/12/2020 Spot Bond					0.00000	100.92688			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN135 On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN137 On 31/01/2022 Spot Bond			3.99000	151.89444	3.99000	151.85790		159,600,000,000.00	40,000,000	10,000,000	
Total ASN137 SPOT								159,600,000,000.00	40,000,000	10,000,000	
Total For ASN137								159,600,000,000.00	40,000,000	10,000,000	
ASN140 On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN143 On 20/06/2020 Spot Bond					0.00000	102.27606			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN144 On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN144 On 20/06/2021 Spot Bond					0.00000	82.55157			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond					0.00000	101.86100				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					0.00000	101.87958				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			4.03500	151.71554	4.03500	151.67812				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					0.00000	121.47664				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					0.00000	101.17293				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			4.84000	162.54119	4.84000	162.48458				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					0.00000	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					0.00000	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					0.00000	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					0.00000	101.77846				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond					0.00000	101.46213				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.63820				0.00	165,026,400	82,513,200
Total ASN165 SPOT										0.00	165,026,400	82,513,200
Total For ASN165										0.00	165,026,400	82,513,200
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.09984				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.81978				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.89952				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.44048				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			4.49000	101.74552	4.49000	101.71417				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.70115				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.70756				0.00	139,069,200	69,534,600

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 ASN203 SPOT										0.00	139,069,200	69,534,600
Total For ASN203										0.00	139,069,200	69,534,600
ASN203 On 20/06/2022 Spot Bond					0.00000	100.75192				0.00	139,067,200	99,333,600
Total ASN204 SPOT										0.00	139,067,200	99,333,600
Total For ASN204										0.00	139,067,200	99,333,600
ASN204 On 24/08/2021 Spot Bond					0.00000	101.51683				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					0.00000	101.65024				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	101.17728				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					0.00000	101.21199				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.17021				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN232 On 09/03/2020 Spot Bond					0.00000	101.18531				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					0.00000	101.17034				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					0.00000	100.81822				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					0.00000	100.70506				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274 On 08/08/2019 Spot Bond					0.00000	101.54180				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN277 On 15/08/2023 Spot Bond					0.00000	101.55340				0.00	0	0

Contract 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					0.00000	101.45559				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN280 On 21/08/2023 Spot Bond					0.00000	101.40909				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN286 On 13/09/2025 Spot Bond					0.00000	100.93200				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN291 On 26/09/2023 Spot Bond					0.00000	100.60686				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	100.73626				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN310 On 20/12/2023 Spot Bond					0.00000	100.86487				0.00	67,821,600	33,910,800
Total ASN310 SPOT										0.00	67,821,600	33,910,800
Total For ASN310										0.00	67,821,600	33,910,800
ASN314 On 17/01/2020 Spot Bond					0.00000	105.50855				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN315 On 20/01/2021 Spot Bond					0.00000	100.93421				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN316 On 30/04/2020 Spot Bond					0.00000	101.78108				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN317 On 30/03/2020 Spot Bond					0.00000	100.45658				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN318 On 31/03/2029 Spot Bond			4.12500	4.12500	4.12500	92.18999				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN319 On 28/02/2033 Spot Bond			4.29500	4.29500	4.29500	90.20318				0.00	0	0

Contract 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
ASN327 On 20/06/2024 Spot Bond					0.00000	100.40174			0.00	0	0
Total ASN327 SPOT									0.00	0	0
Total For ASN327									0.00	0	0
ASN328 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,000
Total ASN328 SPOT									0.00	0	5,000,000,000
Total For ASN328									0.00	0	5,000,000,000
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.83485			0.00	0	150,000,000
Total BAW18 SPOT									0.00	0	150,000,000
Total For BAW18									0.00	0	150,000,000
BAW19 On 05/12/2020 Spot Bond			8.22000	105.62549	8.22000	105.50867		328,800,000,000.00	40,000,000	1,510,000,000	
Total BAW19 SPOT								328,800,000,000.00	40,000,000	1,510,000,000	
Total For BAW19								328,800,000,000.00	40,000,000	1,510,000,000	
BAW21 On 24/03/2022 Spot Bond			8.25000	103.40717	8.25000	103.29365		825,000,000,000.00	100,000,000	50,000,000	
Total BAW21 SPOT								825,000,000,000.00	100,000,000	50,000,000	
Total For BAW21								825,000,000,000.00	100,000,000	50,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.73088	9.30000	100.60654		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.14090		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW24 On 30/09/2019 Spot Bond					0.00000	101.03435		0.00	0	0	
Total BAW24 SPOT								0.00	0	0	
Total For BAW24								0.00	0	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	102.35367		0.00	0	0	
Total BAW25 SPOT								0.00	0	0	
Total For BAW25								0.00	0	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW26U SPOT								0.00	0	0	
Total For BAW26U								0.00	0	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.31494				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.35718				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.03803				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	100.89672				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.44863				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.24276				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			11.60000	11.60000	11.60000	104.53125				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.57033				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.53836				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.66477				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.54290				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.58847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.53846				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.31000	11.31000	11.31000	100.10509				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.50892				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.59888				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.50892				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.91500	11.91500	11.91500	101.78352				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.49311				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 31/03/2020 Spot Bond					0.00000	100.67909				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	104.65010				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	100.70181				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.61121				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					0.00000	100.62167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.62167				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.62167				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC124 On 30/05/2019 Spot Bond					0.00000	101.03685				0.00	0	0
Total BC124 SPOT										0.00	0	0
Total For BC124										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.14298				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.50251				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.53833				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					0.00000	100.95697				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.55162				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			8.86000	8.86000	8.86000	95.47560				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.27332	100.00000	8.18217				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.83399				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.57672				0.00	0	40,000,000
Total BGL01 SPOT										0.00	0	40,000,000
Total For BGL01										0.00	0	40,000,000
BGL02 On 19/11/2019 Spot Bond			8.99500	105.62828	8.99500	105.49999				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	103.83933				0.00	200,000,000	50,000,000
Total BGL03 SPOT										0.00	200,000,000	50,000,000
Total For BGL03										0.00	200,000,000	50,000,000
BGL04 On 05/02/2020 Spot Bond			8.73500	103.09145	8.73500	102.96979				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.10000	103.09179	10.10000	102.95387				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.44416				0.00	49,650,200	24,825,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL06 SPOT										0.00	49,650,200	24,825,100
Total For BGL06										0.00	49,650,200	24,825,100
BGL07 On 03/09/2022 Spot Bond			10.48000	105.29476	10.48000	105.14873				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.33052				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			9.80000	102.84900	9.80000	102.71539				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.20725				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			10.58000	109.09954	10.58000	108.94429				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	106.53587				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			9.23000	107.13478	9.23000	107.00134				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	106.50927				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.51413				0.00	0	20,000,000
Total BGL15 SPOT										0.00	0	20,000,000
Total For BGL15										0.00	0	20,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.57289				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	104.74056				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.75208				0.00	21,257,000	10,628,500

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 BGL18 SPOT										0.00	21,257,000	10,628,500
Total For BGL18										0.00	21,257,000	10,628,500
BGL19 On 29/09/2024 Spot Bond					0.00000	104.13722				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	106.50044				0.00	2,200,000,000	3,300,000,000
Total BGT01 SPOT										0.00	2,200,000,000	3,300,000,000
Total For BGT01										0.00	2,200,000,000	3,300,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.52451				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.92500	102.90812	7.92500	102.79815				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.86421				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.41990				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.57007				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.46059				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.65000	107.72424	8.65000	107.59831				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.09622				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.15841				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.44488				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.65522				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	101.26535				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.62976				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	99.89682				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	99.89191				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2019 Spot Bond					0.00000	100.20014				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.43523				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1: On 23/07/2019 Spot Bond					0.00000	99.89315				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	100.60429				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.56406				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.55793				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.91951				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.71782				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.49211			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.84000	102.16965	9.84000	102.03649		7,872,000,000,000.00	800,000,000	400,000,000	
Total CBL18 SPOT								7,872,000,000,000.00	800,000,000	400,000,000	
Total For CBL18								7,872,000,000,000.00	800,000,000	400,000,000	
CBL20 On 14/12/2019 Spot Bond					0.00000	103.23059			0.00	0	935,000,000
Total CBL20 SPOT								0.00	0	935,000,000	
Total For CBL20								0.00	0	935,000,000	
CBL22 On 06/05/2020 Spot Bond			8.90000	103.55088	8.90000	103.42641		188,539,380,000.00	21,184,200	10,592,100	
Total CBL22 SPOT								188,539,380,000.00	21,184,200	10,592,100	
Total For CBL22								188,539,380,000.00	21,184,200	10,592,100	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.95869			0.00	0	0
Total CBL24 SPOT								0.00	0	0	
Total For CBL24								0.00	0	0	
CBL25 On 06/05/2019 Spot Bond					0.00000	101.86781			0.00	0	0
Total CBL25 SPOT								0.00	0	0	
Total For CBL25								0.00	0	0	
CBL26 On 06/05/2021 Spot Bond			9.20000	108.62165	9.20000	108.48679		368,000,000,000.00	40,000,000	10,000,000	
Total CBL26 SPOT								368,000,000,000.00	40,000,000	10,000,000	
Total For CBL26								368,000,000,000.00	40,000,000	10,000,000	
CBL27 On 12/05/2020 Spot Bond					0.00000	102.31088			0.00	0	0
Total CBL27 SPOT								0.00	0	0	
Total For CBL27								0.00	0	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.34071			0.00	26,841,400	13,420,700
Total CBL28 SPOT								0.00	0.00	26,841,400	13,420,700
Total For CBL28								0.00	0.00	26,841,400	13,420,700
CCT01 On 23/06/2023 Spot Bond			9.83000	113.33283	9.83000	113.18354			0.00	0	0
Total CCT01 SPOT								0.00	0.00	0	0
Total For CCT01								0.00	0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.76500	111.52092	9.76500	111.37496		13,671,000,000,000.00	1,400,000,000	700,000,000	
Total CCT02 SPOT								13,671,000,000,000.00	1,400,000,000	700,000,000	
Total For CCT02								13,671,000,000,000.00	1,400,000,000	700,000,000	
CCT03 On 15/03/2025 Spot Bond			9.83500	106.98233	9.83500	106.84286		4,869,153,107,000.00	495,084,200	247,542,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT03 SPOT									4,869,153,107,000.00	495,084,200	247,542,100
Total For CCT03									4,869,153,107,000.00	495,084,200	247,542,100
CCT04 On 17/07/2027 Spot Bond			9.89500	9.89500	9.89500	103.35270			5,475,018,282,000.00	553,311,600	276,655,800
Total CCT04 SPOT									5,475,018,282,000.00	553,311,600	276,655,800
Total For CCT04									5,475,018,282,000.00	553,311,600	276,655,800
CGR14 On 25/11/2020 Spot Bond			10.00000	105.77180	10.00000	105.63380			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.55034			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	104.00715			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	100.87105			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.91292			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	103.15643			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	99.88540			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.81836			0.00	39,666,800	19,833,400
Total CGR33 SPOT									0.00	39,666,800	19,833,400
Total For CGR33									0.00	39,666,800	19,833,400
CGR38 On 13/02/2021 Spot Bond					0.00000	101.96027			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.73132				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	102.33701				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	102.10526				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	100.39696				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
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	10.11000	10.11000	102.95814				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	148.87416	3.14000	148.78169				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			3.96000	3.96000	3.96000	145.39032				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	105.77200	10.00000	105.63400				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	105.77200	10.00000	105.63400				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	105.77200	10.00000	105.63400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.71064				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			10.50000	101.41368	10.50000	101.27043				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			11.02000	97.94236	11.02000	97.79971				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.81987				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.67638				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.81822				0.00	0	0

Contract 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					0.00000	100.87266				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.07843				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			9.68000	104.29211	9.68000	104.15824				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	102.09885				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			11.82000	105.39951	11.82000	105.23518				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					0.00000	102.17617				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	99.80062				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					0.00000	109.18255				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			8.60000	103.10581	8.60000	102.98792				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	100.35149				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.35502	10.98000	99.21083				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	100.99425	11.00000	100.84742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.81012				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.61000	102.75869	11.61000	102.60124				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					0.00000	100.87870				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					0.00000	100.73220				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					0.00000	99.78862				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					0.00000	100.77540				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					0.00000	101.97733				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					0.00000	100.73624				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					0.00000	101.00959				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					0.00000	101.19823				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					0.00000	101.62156				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					0.00000	101.61300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.73612				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.63300				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.74002				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	104.31851				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.61520				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.20990				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.64126				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.75272				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	100.84132				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	99.99931				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	100.69690				0.00	1,035,200,000	517,600,000
Total CLN418 SPOT										0.00	1,035,200,000	517,600,000
Total For CLN418										0.00	1,035,200,000	517,600,000
CLN419 On 20/12/2020 Spot Bond					0.00000	100.88026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	104.62798				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42(On 26/01/2021 Spot Bond					0.00000	99.73629				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	102.38374				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	101.04320				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	140.42600				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	141.35000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.80633				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.77127				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.93882				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	142.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	101.42812				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 24/05/2021 Spot Bond			8.50000	110.01867	8.50000	109.89225				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			4.26000	150.82487	4.26000	150.78307				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			6.25000	112.75175	6.25000	112.69032				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			6.49000	111.34312	6.49000	111.27887				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					0.00000	100.90533				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					0.00000	101.52713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	102.09079				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					0.00000	101.26995				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.85665				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			9.77000	105.07196	9.77000	104.93362				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			9.43000	102.62583	9.43000	102.49744				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					0.00000	100.85557				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					0.00000	100.52854				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.52114				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.69830				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 17/05/2019 Spot Bond					0.00000	101.40704				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	101.63187				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.43984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.81408				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	23.98878	100.00000	23.72159				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.43418				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.60172				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	103.40962				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					0.00000	102.08869				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			8.70000	105.94986	8.70000	105.82599				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.30791				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.11000	105.88430	12.11000	105.89668				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			8.91000	102.79089	8.91000	102.66720				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.83205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49(On 28/03/2022 Spot Bond					0.00000	101.69635				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49(On 07/06/2022 Spot Bond					0.00000	102.33784				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49(On 30/09/2019 Spot Bond					0.00000	100.46108				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49(On 20/06/2022 Spot Bond					0.00000	100.81354				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49(On 07/06/2022 Spot Bond			11.20000	112.11117	11.20000	106.09283				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49(On 29/08/2020 Spot Bond					0.00000	101.19684				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49(On 04/09/2024 Spot Bond			9.51000	103.65628	9.51000	103.52552				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49(On 04/09/2024 Spot Bond					0.00000	102.73804				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49(On 08/06/2022 Spot Bond					0.00000	103.72098				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49(On 20/05/2021 Spot Bond					0.00000	101.45268				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50(On 10/10/2020 Spot Bond					0.00000	100.19633				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	100.18287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.18929				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	100.83918				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	100.18929				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	99.86267				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	101.85741				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	100.82205				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.45334				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					0.00000	100.17996				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					0.00000	98.44147				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	101.34373				0.00	0	10,000,000
Total CLN512 SPOT										0.00	0	10,000,000
Total For CLN512										0.00	0	10,000,000
CLN512 On 15/09/2022 Spot Bond			9.96000	100.69467	9.96000	100.90208				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	98.24819	10.01000	104.66742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	101.38949				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	101.99259	9.60000	103.49436				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					0.00000	100.93442				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					0.00000	100.74625				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					0.00000	101.24433				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					0.00000	101.61291				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	101.10597	9.20000	100.98248				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	99.86189				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	99.80811				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	105.11039				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	102.55705				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	103.69541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53(On 12/03/2021 Spot Bond					0.00000	100.89755				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53(On 12/03/2023 Spot Bond					0.00000	100.93442				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53(On 20/06/2023 Spot Bond					0.00000	101.46744				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53(On 20/06/2023 Spot Bond					0.00000	100.77533				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53(On 18/07/2025 Spot Bond					0.00000	99.99975				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53(On 18/07/2025 Spot Bond			10.08500	10.08500	10.08500	103.74852				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53(On 18/07/2023 Spot Bond					0.00000	97.87080				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53(On 25/10/2023 Spot Bond					0.00000	99.83506				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53(On 16/08/2023 Spot Bond					0.00000	101.56734				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53(On 20/12/2023 Spot Bond					0.00000	100.96593				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54(On 17/01/2024 Spot Bond					0.00000	100.02613				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54(On 20/12/2023 Spot Bond					0.00000	107.55200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	101.24990				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
CLN542 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond					0.00000	101.92259				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	100.02575				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.55500	104.07407	9.55500	103.93999				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			9.60500	102.73655	9.60500	102.60567				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.69500	106.67523	9.69500	106.51555				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.28000	4.28000	4.28000	101.64715				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					0.00000	241.46691				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			4.28000	4.28000	4.28000	101.64631				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				100.00000	0.00000	103.29000				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					0.00000	113.89100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	100.86859				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					0.00000	101.62245				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					0.00000	102.14928				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					0.00000	101.33324				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					0.00000	100.02803				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	105.33100				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	101.59677				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	102.48875	10.16000	104.39184				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.55500	103.80995	9.55500	106.47743				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.30401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	101.22532				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	100.02866				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.90126				0.00	0	60,000,000
Total CLN567 SPOT										0.00	0	60,000,000
Total For CLN567										0.00	0	60,000,000
CLN567 On 11/02/2024 Spot Bond					0.00000	100.87590				0.00	92,754,200	160,000,000
Total CLN568 SPOT										0.00	92,754,200	160,000,000
Total For CLN568										0.00	92,754,200	160,000,000
CLN568 On 13/05/2021 Spot Bond					0.00000	100.93236				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.94166				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.78500	101.44601	9.78500	103.72713				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	100.70937				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					0.00000	100.72060				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					0.00000	100.55907				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					0.00000	100.56401				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					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN576 SPOT									0.00	0	0
Total For CLN576									0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	100.37992			0.00	0	100,000,000
Total CLN577 SPOT									0.00	0	100,000,000
Total For CLN577									0.00	0	100,000,000
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.86000	95.58874	8.86000	95.47560			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF17 On 20/06/2019 Spot Bond					0.00000	100.71690			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF18 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF19 On 20/09/2019 Spot Bond					0.00000	100.71682			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF20 On 20/06/2020 Spot Bond					0.00000	100.74392			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF21 On 17/08/2021 Spot Bond					0.00000	101.51517			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			8.45000	117.47244	8.45000	117.33897		5,070,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT								5,070,000,000,000.00	600,000,000	300,000,000	
Total For COJ05								5,070,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			8.68000	104.52655	8.68000	104.40594		338,676,240,000.00	39,018,000	9,754,500	
Total COJ07 SPOT								338,676,240,000.00	39,018,000	9,754,500	
Total For COJ07								338,676,240,000.00	39,018,000	9,754,500	
COJ08 On 22/06/2026 Spot Bond			10.11500	110.52290	10.11500	110.37320		5,277,517,434,000.00	521,751,600	130,437,900	
Total COJ08 SPOT								5,277,517,434,000.00	521,751,600	130,437,900	
Total For COJ08								5,277,517,434,000.00	521,751,600	130,437,900	
COJ09 On 09/06/2024 Spot Bond			9.26000	107.44353	9.26000	107.31001		10,892,204,640,000.00	1,176,264,000	3,499,066,000	

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 COJG01 SPOT									10,892,204,640,000.00	1,176,264,000	3,499,066,000
Total For COJG01									10,892,204,640,000.00	1,176,264,000	3,499,066,000
COT01 On 03/04/2023 Spot Bond			9.75500	98.41615	9.75500	98.28817			1,767,687,942,000.00	181,208,400	45,302,100
Total COT01 SPOT									1,767,687,942,000.00	181,208,400	45,302,100
Total For COT01									1,767,687,942,000.00	181,208,400	45,302,100
COT02 On 03/04/2028 Spot Bond			11.25000	94.71672	11.25000	94.57521			4,500,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,500,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,500,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.20500	93.77878	11.20500	93.63844			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			11.72500	11.72500	11.72500	100.26239			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.74962			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.86973			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					0.00000	100.91866			0.00	0	0
Total DENG83 SPOT									0.00	0	0
Total For DENG83									0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	100.58075			0.00	0	0

Contract 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					0.00000	100.69688				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	100.53146				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.54091				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.57470				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.91868				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.88616				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	88.98531				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	101.35620				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.35277				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.65918				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.52500	9.52500	9.52500	108.24009				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.38163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.09500	104.92131	8.09500	104.80700			96,897,150,000.00	11,970,000	2,992,500
Total DV2021 SPOT									96,897,150,000.00	11,970,000	2,992,500
Total For DV2021									96,897,150,000.00	11,970,000	2,992,500
DV22 On 07/02/2020 Spot Bond			8.28500	102.81114	8.28500	102.69592			301,670,106,000.00	36,411,600	9,102,900
Total DV22 SPOT									301,670,106,000.00	36,411,600	9,102,900
Total For DV22									301,670,106,000.00	36,411,600	9,102,900
DV22/R On 07/02/2020 Spot Bond			100.00000	58.78599	100.00000	58.13122			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			8.61000	105.96946	8.61000	105.84614			10,961,795,670,000.00	1,273,147,000	4,413,930,200
Total DV23 SPOT									10,961,795,670,000.00	1,273,147,000	4,413,930,200
Total For DV23									10,961,795,670,000.00	1,273,147,000	4,413,930,200
DV23/R On 27/02/2023 Spot Bond			100.00000	15.28330	100.00000	15.11307			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.28330	100.00000	15.11307			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			8.81000	105.08756	8.81000	104.96249			18,784,713,716,000.00	2,132,203,600	533,050,900
Total DV24 SPOT									18,784,713,716,000.00	2,132,203,600	533,050,900
Total For DV24									18,784,713,716,000.00	2,132,203,600	533,050,900
DV24/R On 18/02/2024 Spot Bond			9.69000	101.68702	9.69000	101.55420			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.68702	9.69000	101.55420			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			10.94000	96.77362	10.94000	96.63135			6,263,451,944,000.00	572,527,600	143,131,900
Total DV29 SPOT									6,263,451,944,000.00	572,527,600	143,131,900
Total For DV29									6,263,451,944,000.00	572,527,600	143,131,900
DV29/R On 18/02/2029 Spot Bond			10.10000	101.75727	10.10000	101.61888			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.75727	10.10000	101.61888			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.28700			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.46187			0.00	0	800,000,000

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 DVF20 SPOT										0.00	0	800,000,000
Total For DVF20										0.00	0	800,000,000
DVF20I On 28/03/2020 Spot Bond					0.00000	100.76208				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20I On 31/08/2020 Spot Bond					0.00000	101.35193				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	99.97675				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.20623				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.10104				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	101.87101				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22I On 24/10/2022 Spot Bond					0.00000	99.86621				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	99.88463				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.38193				0.00	1,000,000,000	1,000,000,000
Total DVF25 SPOT										0.00	1,000,000,000	1,000,000,000
Total For DVF25										0.00	1,000,000,000	1,000,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	100.38794				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	100.39602				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract 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
E170 On 01/08/2020 Spot Bond			8.08500	109.43112	8.08500	104.32362			766,700,550,000.00	94,830,000	31,610,000
Total E170 SPOT									766,700,550,000.00	94,830,000	31,610,000
Total For E170									766,700,550,000.00	94,830,000	31,610,000
E170/R On 01/08/2020 Spot Bond			100.00000	46.91471	100.00000	46.39216			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.34500	102.13121	8.34500	102.01782			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.41000	104.41974	8.41000	104.30294			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.22000	103.88544	9.22000	103.75829			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			4.41000	102.31661	4.41000	102.28719			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.14000	94.37557	4.14000	94.35095			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	123.36140	2.25000	123.36091			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			4.00500	127.37310	4.02500	128.96318			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.99000	115.36677	3.99000	115.33901			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.99000	112.99658	3.99000	112.96940			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			4.07000	104.23393	4.07000	104.20803			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.11000	95.88708	4.11000	95.86246				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.36140	2.25000	123.36091				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.13000	105.32000	8.13000	105.20414				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.10000	105.72595	8.10000	105.61195				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.22500	104.03729	10.22500	103.89409				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.74000	10.74000	10.74000	98.72202				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			10.79000	10.79000	10.79000	99.54239				0.00	0	1,333,333,200
Total EMM05 SPOT										0.00	0	1,333,333,200
Total For EMM05										0.00	0	1,333,333,200
EMM06 On 23/06/2025 Spot Bond			10.35500	10.35500	10.35500	102.96148				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.20500	10.20500	10.20500	103.75458				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.00500	11.00500	11.00500	88.68588				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	99.86632				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					0.00000	99.87573				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.02142				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	101.52169				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.09365				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.18956				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.98090				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.74675				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.49187				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.21055				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.13579				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.99791				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.01495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.88958				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF041 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
EPF051 On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF071 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
EPF081 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
EPF091 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
EPF101 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
EPFC31 On 06/09/2019 Spot Bond					0.00000	100.98674				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC41 On 06/11/2019 Spot Bond					0.00000	101.62501				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC42 On 04/03/2020 Spot Bond					0.00000	101.03241				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC43 On 03/10/2019 Spot Bond					0.00000	100.31974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.93787				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.23219				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.46296				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.51140				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	101.54313				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	101.67186				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	102.13651				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.47481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.59518			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.40689			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.45501			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.78000	106.23776	8.78000	106.11174		14,240,427,748,000.00	1,621,916,600	3,513,598,900	
Total ES23 SPOT								14,240,427,748,000.00	1,621,916,600	3,513,598,900	
Total For ES23								14,240,427,748,000.00	1,621,916,600	3,513,598,900	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.40048	10.00000	102.26255		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.70500	91.22651	9.70500	91.10849		27,578,096,790,000.00	2,841,638,000	6,227,120,000	
Total ES26 SPOT								27,578,096,790,000.00	2,841,638,000	6,227,120,000	
Total For ES26								27,578,096,790,000.00	2,841,638,000	6,227,120,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.44277	7.85000	100.33717		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			10.78500	77.03485	10.73000	77.25306		387,504,279,951,000.00	35,929,928,600	16,995,645,400	
Total ES33 SPOT								387,504,279,951,000.00	35,929,928,600	16,995,645,400	
Total For ES33								387,504,279,951,000.00	35,929,928,600	16,995,645,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.78335	7.50000	100.68258		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			10.99500	79.19652	10.99500	79.08017		63,944,111,877,000.00	5,815,744,600	3,917,051,700	
Total ES42 SPOT								63,944,111,877,000.00	5,815,744,600	3,917,051,700	
Total For ES42								63,944,111,877,000.00	5,815,744,600	3,917,051,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	99.95427	8.50000	99.84005		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESF01U SPOT										0.00	0	0
Total For ESF01U										0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.02071				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	101.47610				0.00	5,372,800	2,686,400
Total EXX02 SPOT										0.00	5,372,800	2,686,400
Total For EXX02										0.00	5,372,800	2,686,400
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.72078				0.00	0	800,000,000
Total FBJ20Z SPOT										0.00	0	800,000,000
Total For FBJ20Z										0.00	0	800,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.74400				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.95296	100.00000	12.79160				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.12213	100.00000	20.85900				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.25377				0.00	35,693,200	17,846,600
Total FIFB08 SPOT										0.00	35,693,200	17,846,600
Total For FIFB08										0.00	35,693,200	17,846,600
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.54574				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.05687				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.90228				0.00	70,950,400	65,000,000
Total FIFB11 SPOT										0.00	70,950,400	65,000,000
Total For FIFB11										0.00	70,950,400	65,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.57804				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.68998				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.39052				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT00€ On 03/05/2019 Spot Bond					0.00000	102.10466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FNT006 On 14/06/2019 Spot Bond					0.00000	101.57932				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										0.00	0	0
FNT008 On 07/05/2019 Spot Bond					0.00000	101.20384				0.00	0	0
Total FNT009 SPOT										0.00	0	0
Total For FNT009										0.00	0	0
FNT009 On 06/06/2019 Spot Bond					0.00000	100.92753				0.00	0	0
Total FNT011 SPOT										0.00	0	0
Total For FNT011										0.00	0	0
FNT011 On 03/07/2019 Spot Bond					0.00000	100.32027				0.00	0	0
Total FNT012 SPOT										0.00	0	0
Total For FNT012										0.00	0	0
FNT012 On 03/07/2019 Spot Bond					0.00000	100.15041				0.00	0	0
Total FNT013 SPOT										0.00	0	0
Total For FNT013										0.00	0	0
FNTA10 On 03/06/2019 Spot Bond					0.00000	100.52616				0.00	0	0
Total FNTA10 SPOT										0.00	0	0
Total For FNTA10										0.00	0	0
FNTB10 On 16/09/2019 Spot Bond					0.00000	100.35137				0.00	0	0
Total FNTB10 SPOT										0.00	0	0
Total For FNTB10										0.00	0	0
FNTC10 On 01/08/2019 Spot Bond					0.00000	100.13397				0.00	0	0
Total FNTC10 SPOT										0.00	0	0
Total For FNTC10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	101.29167				0.00	0	5,368,946,200
Total FRB12 SPOT										0.00	0	5,368,946,200
Total For FRB12										0.00	0	5,368,946,200
FRB13 On 02/06/2021 Spot Bond					0.00000	102.50880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			9.80000	9.80000	9.80000	104.11662			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.13609			0.00	0	557,682,400
Total FRB15 SPOT									0.00	0	557,682,400
Total For FRB15									0.00	0	557,682,400
FRB16 On 08/07/2020 Spot Bond					0.00000	102.47781			0.00	41,216,400	20,608,200
Total FRB16 SPOT									0.00	41,216,400	20,608,200
Total For FRB16									0.00	41,216,400	20,608,200
FRB17 On 08/01/2022 Spot Bond					0.00000	104.56967			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.22393			0.00	120,000,000	30,000,000
Total FRB18 SPOT									0.00	120,000,000	30,000,000
Total For FRB18									0.00	120,000,000	30,000,000
FRB19 On 14/04/2021 Spot Bond			10.50000	103.51239	10.50000	103.36778			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.82682			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.95882			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.60240			0.00	0	210,000,000
Total FRB22 SPOT									0.00	0	210,000,000
Total For FRB22									0.00	0	210,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	103.72926			0.00	94,376,000	47,188,000
Total FRB23 SPOT									0.00	94,376,000	47,188,000
Total For FRB23									0.00	94,376,000	47,188,000
FRB24 On 08/11/2023 Spot Bond					0.00000	102.90239			0.00	40,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB24 SPOT									0.00	40,000,000	10,000,000
Total For FRB24									0.00	40,000,000	10,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	100.95086			0.00	6,540,000,000	22,510,000,000
Total FRB25 SPOT									0.00	6,540,000,000	22,510,000,000
Total For FRB25									0.00	6,540,000,000	22,510,000,000
FRBI22 On 31/01/2022 Spot Bond			3.42000	154.18277	3.42000	154.15760			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			3.68000	3.68000	3.68000	291.14082			0.00	0	69,300,000
Total FRBI23 SPOT									0.00	0	69,300,000
Total For FRBI23									0.00	0	69,300,000
FRBI25 On 31/01/2025 Spot Bond			3.72500	3.72500	3.72500	128.83971		1,303,750,000,000.00		350,000,000	350,000,000
Total FRBI25 SPOT								1,303,750,000,000.00		350,000,000	350,000,000
Total For FRBI25								1,303,750,000,000.00		350,000,000	350,000,000
FRBI28 On 31/03/2028 Spot Bond			3.91500	174.64609	3.91500	174.60686		1,424,850,156,000.00		363,946,400	306,973,200
Total FRBI28 SPOT								1,424,850,156,000.00		363,946,400	306,973,200
Total For FRBI28								1,424,850,156,000.00		363,946,400	306,973,200
FRBI29 On 31/03/2029 Spot Bond			3.98700	3.98700	3.98700	93.31981		175,428,000,000,000.00		44,000,000,000	44,000,000,000
Total FRBI29 SPOT								175,428,000,000,000.00		44,000,000,000	44,000,000,000
Total For FRBI29								175,428,000,000,000.00		44,000,000,000	44,000,000,000
FRBI33 On 07/12/2033 Spot Bond			4.43000	4.43000	4.43000	204.02544		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			4.79000	87.15755	4.79000	87.12779		0.00		0	0
Total FRBI46 SPOT								0.00		0	0
Total For FRBI46								0.00		0	0
FRBI50 On 31/12/2050 Spot Bond			4.79000	89.48414	4.79000	89.45327		0.00		0	0
Total FRBI50 SPOT								0.00		0	0
Total For FRBI50								0.00		0	0
FRBZ01 On 30/11/2020 Spot Bond			8.33000	8.33000	8.33000	87.69973		0.00		0	0
Total FRBZ01 SPOT								0.00		0	0
Total For FRBZ01								0.00		0	0
FRBZ02 On 28/10/2024 Spot Bond			9.26000	9.26000	9.26000	61.16552		0.00		0	0
Total FRBZ02 SPOT								0.00		0	0
Total For FRBZ02								0.00		0	0
FRBZ03 On 10/12/2024 Spot Bond			9.30000	9.30000	9.30000	60.38794		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.65000	4.65000	4.65000	122.63684				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	101.67055				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	100.82342				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	96.83784				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	105.77200	10.00000	105.63400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	100.80095				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	100.80060				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	102.37504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21(On 20/12/2019 Spot Bond					0.00000	100.78714				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 07/05/2020 Spot Bond					0.00000	101.75503				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21(On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21(On 07/11/2019 Spot Bond					0.00000	101.88934				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21(On 04/11/2019 Spot Bond					0.00000	101.83973				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22(On 31/01/2022 Spot Bond			4.07000	151.57657	4.07000	151.53846				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22(On 20/05/2020 Spot Bond					0.00000	101.43724				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23(On 31/01/2022 Spot Bond			4.93000	148.20993	4.93000	148.15544				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23(On 20/12/2020 Spot Bond					0.00000	101.11825				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23(On 08/02/2020 Spot Bond					0.00000	107.12919				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23(On 19/10/2020 Spot Bond					0.00000	99.27817				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC238 On 08/02/2020 Spot Bond					0.00000	107.41444				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	100.14573				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC240 On 19/10/2020 Spot Bond					0.00000	101.19046				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	107.20096				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC242 On 08/02/2020 Spot Bond					0.00000	107.03130				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC243 On 19/10/2020 Spot Bond					0.00000	99.94670				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC244 On 08/02/2020 Spot Bond					0.00000	106.90073				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	99.94726				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	99.95820				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	106.93107				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC248 On 08/02/2020 Spot Bond					0.00000	102.41456				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	99.73120				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25(On 19/10/2020 Spot Bond					0.00000	99.95834				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	101.85614				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	100.88406				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	100.83994				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	102.02341				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	100.51966				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	102.28994				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25(On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	107.67966				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26(On 27/02/2023 Spot Bond			3.45500	106.53794	3.45500	106.52003				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	100.19314				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	100.01487				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26: On 13/07/2020 Spot Bond					0.00000	100.39846				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	100.88812				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	101.19248				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	105.03507				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	99.91641				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27: On 16/11/2019 Spot Bond					0.00000	101.33455				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	101.98502				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.03759				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	104.65077	9.80000	104.51258				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.90256				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.90456				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	101.07507				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27(On 27/03/2020 Spot Bond					0.00000	100.49773				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27(On 21/11/2022 Spot Bond					0.00000	101.37406				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28(On 20/12/2023 Spot Bond					0.00000	100.78697				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28(On 03/09/2019 Spot Bond					0.00000	101.56177				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	102.19256				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28(On 26/01/2021 Spot Bond					0.00000	103.34464				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28(On 11/11/2024 Spot Bond					0.00000	101.99481				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28(On 20/12/2022 Spot Bond					0.00000	100.81985				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	100.46635				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28(On 01/02/2020 Spot Bond					0.00000	101.73920				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28(On 01/02/2020 Spot Bond					0.00000	101.73920				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28(On 20/12/2022 Spot Bond					0.00000	100.72221				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC29(On 20/06/2022 Spot Bond					0.00000	100.81042				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29 On 26/01/2021 Spot Bond					0.00000	101.14835				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.69027				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.71000	4.71000	4.71000	149.01209				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			4.65000	4.65000	4.65000	149.24675				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			4.63000	4.63000	4.63000	149.32508				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16(On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17(On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19(On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20(On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD22(On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD22U SPOT										0.00	0	0
Total For FRD22U										0.00	0	0
FRD23(On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.79000	85.19082	4.79000	85.16201				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			4.71500	98.54893	4.71500	98.51558				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.65416				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.25116				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.23289				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.28610			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.47584			0.00	0	200,000,000
Total FRJ24 SPOT									0.00	0	200,000,000
Total For FRJ24									0.00	0	200,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.56692			0.00	278,596,600	139,298,300
Total FRJ25 SPOT									0.00	278,596,600	139,298,300
Total For FRJ25									0.00	278,596,600	139,298,300
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.98493			0.00	0	0
Total FRJ26 SPOT									0.00	0	0
Total For FRJ26									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.15146			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.53406			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.57800	3.57800	3.57800	100.35917			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.96000	3.96000	3.96000	109.76056			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.94920			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.94920			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS108 On 31/01/2038 Spot Bond			4.10000	107.59004	4.10000	107.56255			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.10000	211.65808	4.10000	211.60465			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.89000	96.14711	4.89000	96.11229			0.00	0	20,000,000
Total FRS110 SPOT									0.00	0	20,000,000
Total For FRS110									0.00	0	20,000,000
FRS112 On 07/12/2033 Spot Bond			4.13000	4.13000	4.13000	210.90151			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	102.33391			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.20000	125.64497	4.20000	125.61117			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	113.92759	3.70500	113.90458			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.49000	101.74552	4.49000	101.71417			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.25000	208.17422	4.25000	208.11746			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.30000	207.02858	4.30000	206.97075			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.73000	160.65313	3.73000	112.76586			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.33000	206.34490	4.33000	206.28644			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS124 On 31/01/2038 Spot Bond			5.46000	88.80658	5.46000	88.76761			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.02000	160.29879	5.02000	160.23912			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.99000	94.80680	4.99000	94.77119			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.54000	166.35880	4.54000	166.30753			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.60000	165.58714	4.60000	165.53478			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.84000	195.13719	4.84000	195.06854			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	98.97703			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.92000	95.74260	4.92000	95.70753			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.17500	5.17500	5.17500	92.35014			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.70000	98.75820	4.70000	98.72496			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.41000	168.04489	4.41000	167.99601			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.61000	200.09618	4.61000	200.03197			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS142 On 31/03/2028 Spot Bond			4.54000	166.35880	4.54000	166.30753			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.54000	166.35880	4.54000	166.30753			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.83000	162.66681	4.83000	162.61037			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.50000	123.65760	4.50000	123.61932			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.77000	152.77274	3.77000	152.74054			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.89000	161.91471	4.89000	161.85725			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.93000	161.41552	4.93000	161.35738			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/01/2025 Spot Bond			4.47000	123.85473	4.47000	123.81688			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.35000	168.82966	4.35000	168.78191			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	161.23269			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 20/06/2022 Spot Bond					0.00000	25.20402			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 06/06/2023 Spot Bond					0.00000	30.79159			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16(On 06/06/2024 Spot Bond					0.00000	35.33310				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	38.84940				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	20.88356				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	25.44106				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	29.88347				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	33.22170				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	12.15409				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	15.33639				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	15.12091				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	12.26738				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17(On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17(On 16/10/2022 Spot Bond					0.00000	100.04462				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS17: On 16/10/2024 Spot Bond					0.00000	100.04749			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	25.66210			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	25.66207			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	35.64855			0.00	0	0
Total FRS177 SPOT									0.00	0	0
Total For FRS177									0.00	0	0
FRS17: On 02/08/2019 Spot Bond					0.00000	107.61839			0.00	0	0
Total FRS178 SPOT									0.00	0	0
Total For FRS178									0.00	0	0
FRS17: On 15/08/2019 Spot Bond					0.00000	103.05072			0.00	0	0
Total FRS179 SPOT									0.00	0	0
Total For FRS179									0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	100.77872			0.00	0	0
Total FRS180 SPOT									0.00	0	0
Total For FRS180									0.00	0	0
FRS18: On 19/09/2019 Spot Bond					0.00000	93.94119			0.00	0	0
Total FRS181 SPOT									0.00	0	0
Total For FRS181									0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	100.57839			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	93.58819			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS184 On 16/11/2023 Spot Bond					0.00000	92.72358				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS185 On 20/11/2019 Spot Bond					0.00000	102.87790				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	105.70251				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	109.36749				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS188 On 23/01/2024 Spot Bond					0.00000	109.24478				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS189 On 03/09/2019 Spot Bond					0.00000	102.35685				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS190 On 16/03/2020 Spot Bond					0.00000	101.32956				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS191 On 16/03/2020 Spot Bond					0.00000	101.94561				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS192 On 19/03/2020 Spot Bond					0.00000	100.32508				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS193 On 23/03/2020 Spot Bond					0.00000	99.31453				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.49000	3.49000	3.49000	293.37940				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			3.38000	3.38000	3.38000	294.68490				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43 On 07/12/2023 Spot Bond			4.10000	4.10000	4.10000	286.26515			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			3.56000	153.61688	3.56000	153.58888			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.94809			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.26000	154.83261	3.26000	154.81069			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.79971			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.94000	103.46702	3.94000	103.44285			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			3.62000	78.38836	3.62000	110.77742			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			3.66000	3.66000	3.66000	129.28878			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			3.69000	3.69000	3.69000	129.08130			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			4.29000	4.29000	4.29000	284.09192			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			7.81500	104.58184	7.81500	104.47116		6,852,192,000.00		876,800	219,200
Total FRX19 SPOT								6,852,192,000.00		876,800	219,200
Total For FRX19								6,852,192,000.00		876,800	219,200
FRX20 On 01/10/2020 Spot Bond			8.14000	101.33009	8.14000	101.21970		0.00		0	2,500,000,000
Total FRX20 SPOT								0.00		0	2,500,000,000
Total For FRX20								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
FRX23 On 28/02/2023 Spot Bond			8.42000	8.42000	8.42000	98.84350			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.82500	112.33586	8.82500	112.20269		135,114,280,000.00		15,310,400	65,597,700
Total FRX24 SPOT								135,114,280,000.00		15,310,400	65,597,700
Total For FRX24								135,114,280,000.00		15,310,400	65,597,700
FRX25 On 26/07/2025 Spot Bond			9.45500	103.68527	9.45500	103.55306			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.31500	101.53690	9.31500	101.41069			0.00	0	910,000,000
Total FRX26 SPOT									0.00	0	910,000,000
Total For FRX26									0.00	0	910,000,000
FRX27 On 07/03/2027 Spot Bond			9.37500	105.74646	9.37500	105.61490			0.00	0	500,000,000
Total FRX27 SPOT									0.00	0	500,000,000
Total For FRX27									0.00	0	500,000,000
FRX28 On 26/07/2028 Spot Bond			9.58500	105.63860	9.58500	105.50208			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			9.85000	101.52464	9.85000	101.38990			0.00	0	120,000,000
Total FRX30 SPOT									0.00	0	120,000,000
Total For FRX30									0.00	0	120,000,000
FRX31 On 21/02/2031 Spot Bond			10.02000	98.01747	10.02000	97.88519			0.00	0	720,000,000
Total FRX31 SPOT									0.00	0	720,000,000
Total For FRX31									0.00	0	720,000,000
FRX32 On 31/03/2032 Spot Bond			10.05500	103.97179	10.05500	103.83253			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.06500	74.18044	11.06500	74.07138			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A5 On 20/02/2038 Spot Bond					0.00000	101.37959			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2038 Spot Bond					0.00000	101.43993			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2C1 On 20/02/2038 Spot Bond					0.00000	101.48943			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2038 Spot Bond					0.00000	101.71043			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.48640			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.75614			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.23416				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.60450				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.10317				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.34102				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	104.06972			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.37915			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.23435			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.24846			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.34017			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.45296			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.52340			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.56076			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.65697			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.57893			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.76294			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT12 On 24/06/2020 Spot Bond					0.00000	101.37152				0.00	0	232,500,000
Total GRT12 SPOT										0.00	0	232,500,000
Total For GRT12										0.00	0	232,500,000
GRT13 On 15/04/2020 Spot Bond					0.00000	100.01206				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.76329				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.50897				0.00	0	126,000,000
Total GRT15 SPOT										0.00	0	126,000,000
Total For GRT15										0.00	0	126,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.50297				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.15000	103.77424	9.15000	103.64748				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.21338				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.59552				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.57078				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.00500	99.66168	10.00500	99.52885				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.04362				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.26054				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT24 On 09/03/2023 Spot Bond					0.00000	100.89761				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.01918				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	100.96016				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.49015				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.86663				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.88712				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.36235				0.00	0	65,000,000
Total GRT30 SPOT										0.00	0	65,000,000
Total For GRT30										0.00	0	65,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	101.15723				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			100.00000	100.00000	100.00000	100.00000				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			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,000
Total GRT33 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,000
Total For GRT33									10,000,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,000
GRT34 On 18/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total GRT34 SPOT									0.00	0	0	0
Total For GRT34									0.00	0	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total GRX01U SPOT									0.00	0	0	0
Total For GRX01U									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
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H6T1U SPOT									0.00	0	0
Total For H6T1U									0.00	0	0
H7T1U On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T1U SPOT									0.00	0	0
Total For H7T1U									0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T2U SPOT									0.00	0	0
Total For H7T2U									0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.29771			0.00	0	0
Total HC2T3 SPOT									0.00	0	0
Total For HC2T3									0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.10401			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.88684			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.22262			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.17231			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.17444			0.00	0	86,579,600
Total HILB07 SPOT									0.00	0	86,579,600
Total For HILB07									0.00	0	86,579,600
HILB08 On 29/03/2023 Spot Bond					0.00000	100.64708			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB09 On 29/03/2025 Spot Bond					0.00000	100.49745			0.00	92,696,000	46,348,000
Total HILB09 SPOT									0.00	92,696,000	46,348,000
Total For HILB09									0.00	92,696,000	46,348,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.96667			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.83444			0.00	0	0
Total HILB11 SPOT									0.00	0	0
Total For HILB11									0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.82986			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	105.77200	10.00000	105.63400			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.56093			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.42670			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HPF12 On 31/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total HPF12 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For HPF12								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
HWAY2 On 31/07/2020 Spot Bond			7.02000	105.45890	7.02000	105.35845		71,940,960,000.00	10,248,000	4,162,562,000	
Total HWAY20 SPOT								71,940,960,000.00	10,248,000	4,162,562,000	
Total For HWAY20								71,940,960,000.00	10,248,000	4,162,562,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	43.84891	100.00000	43.36052		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	
Total For HWAY20/R207								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			3.84000	289.33459	3.84000	289.27170			7,296,000,000.00	1,900,000	1,900,000
Total HWAY23 SPOT									7,296,000,000.00	1,900,000	1,900,000
Total For HWAY23									7,296,000,000.00	1,900,000	1,900,000
HWAY2 On 07/12/2024 Spot Bond			4.02000	4.02000	4.02000	290.35664			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.92000	82.60694	3.92000	97.56512			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			10.55000	92.30644	10.55000	92.17546			9,598,039,740,000.00	909,766,800	2,017,441,700
Total HWAY34 SPOT									9,598,039,740,000.00	909,766,800	2,017,441,700
Total For HWAY34									9,598,039,740,000.00	909,766,800	2,017,441,700
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.11559	100.00000	10.99179			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			10.55500	92.02050	10.55500	91.88986			0.00	0	500,000,000
Total HWAY35 SPOT									0.00	0	500,000,000
Total For HWAY35									0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.11538	100.00000	10.99158			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.23422			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.84733			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400			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			3.02000	133.82079	3.05000	133.59052			423,519,628,854,000.00	140,238,287,700	182,812,321,900
Total I2025 SPOT									423,519,628,854,000.00	140,238,287,700	182,812,321,900
Total For I2025									423,519,628,854,000.00	140,238,287,700	182,812,321,900

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	31/03/2029	Spot Bond			3.20000	100.08029	3.20000	100.06743			205,576,064,640,000.00	64,242,520,200	70,608,913,800
Total I2029 SPOT												15,576,064,640,000.00	64,242,520,200	70,608,913,800
Total For I2029												15,576,064,640,000.00	64,242,520,200	70,608,913,800
I2033	On	28/02/2033	Spot Bond			3.29000	101.54089	3.29000	101.52684			454,555,975,545,000.00	138,162,910,500	141,884,722,300
Total I2033 SPOT												14,555,975,545,000.00	138,162,910,500	141,884,722,300
Total For I2033												14,555,975,545,000.00	138,162,910,500	141,884,722,300
I2038	On	31/01/2038	Spot Bond			3.33500	120.27405	3.34000	120.16721			161,844,392,755,500.00	48,529,053,300	232,135,699,100
Total I2038 SPOT												11,844,392,755,500.00	48,529,053,300	232,135,699,100
Total For I2038												11,844,392,755,500.00	48,529,053,300	232,135,699,100
I2046	On	31/03/2046	Spot Bond			3.41500	111.59003	3.41500	111.57246			381,222,782,776,000.00	111,631,854,400	174,322,945,200
Total I2046 SPOT												11,222,782,776,000.00	111,631,854,400	174,322,945,200
Total For I2046												11,222,782,776,000.00	111,631,854,400	174,322,945,200
I2050	On	31/12/2050	Spot Bond			3.39000	117.51155	3.39000	117.49284			241,127,019,138,000.00	71,128,914,200	330,063,592,412
Total I2050 SPOT												11,127,019,138,000.00	71,128,914,200	330,063,592,412
Total For I2050												11,127,019,138,000.00	71,128,914,200	330,063,592,412
IB105U	On	20/07/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT												0.00	0	0
Total For IB105U												0.00	0	0
IB107U	On	08/09/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT												0.00	0	0
Total For IB107U												0.00	0	0
IB121U	On	28/12/2023	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT												0.00	0	0
Total For IB121U												0.00	0	0
IB122U	On	17/01/2023	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT												0.00	0	0
Total For IB122U												0.00	0	0
IB125U	On	27/02/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT												0.00	0	0
Total For IB125U												0.00	0	0
IB126U	On	06/03/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT												0.00	0	0
Total For IB126U												0.00	0	0
IBL02U	On	24/05/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT												0.00	0	0
Total For IBL02U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL100 On 24/05/2020 Spot Bond					0.00000	101.22761				0.00	0	0
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.62500	8.62500	8.62500	104.82113				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.66065				0.00	57,850,400	120,000,000
Total IBL102 SPOT										0.00	57,850,400	120,000,000
Total For IBL102										0.00	57,850,400	120,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.02366				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.64792				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.27517				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			3.95000	288.06194	3.95000	287.99505				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.93187				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.29050				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.29048				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.34359				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.32541				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL116 On 20/06/2020 Spot Bond					0.00000	100.66587			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.00863			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	99.87177			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.39083			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.13803			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.45441			0.00	0	0
Total IBL123 SPOT									0.00	0	0
Total For IBL123									0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.48442			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.36248			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			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL128 SPOT									0.00	0	0
Total For IBL128									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.36000	3.36000	3.36000	154.40212			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	105.77200	10.00000	105.63400			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			8.72000	100.92616	8.72000	100.80724		1,946,304,000.00	223,200	5,000,111,600	
Total IBL46 SPOT								1,946,304,000.00	223,200	5,000,111,600	
Total For IBL46								1,946,304,000.00	223,200	5,000,111,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			8.35500	102.87440	8.35500	102.75816			334,200,000,000.00	40,000,000	10,000,000
Total IBL50 SPOT									334,200,000,000.00	40,000,000	10,000,000
Total For IBL50									334,200,000,000.00	40,000,000	10,000,000
IBL60 On 17/02/2024 Spot Bond			9.27000	105.57517	9.27000	105.44311			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	102.02160			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.84824			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			3.41000	154.22329	3.41000	154.19832			272,800,000,000.00	80,000,000	20,000,000
Total IBL67 SPOT									272,800,000,000.00	80,000,000	20,000,000
Total For IBL67									272,800,000,000.00	80,000,000	20,000,000
IBL75 On 19/08/2020 Spot Bond					0.00000	102.03519			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.70938			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.36000	106.13157	9.36000	105.99755			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
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.48096			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.24858			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL87 On 20/05/2019 Spot Bond			8.14000	104.24729	8.14000	104.13187				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.30000	108.15525	8.30000	108.03383				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	31.24635	100.00000	30.89832				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.32001				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.14518				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.10003				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.20784				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					0.00000	100.88356				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.35956				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.21329				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			9.18000	99.95001	9.18000	99.84007				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.50874	100.00000	10.39169				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	99.84150				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.15000	100.28515	8.15000	100.17528				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.53451				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.35500	104.77522	9.35500	104.64299				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.53443				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			11.44000	103.97838	11.44000	103.79594				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.59817				0.00	0	100,000,000
Total IDCG09 SPOT										0.00	0	100,000,000
Total For IDCG09										0.00	0	100,000,000
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.08086				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			9.80500	109.35450	9.80500	109.21080				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.17276				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.15271				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.51396				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.95798				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.66890				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.68267				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.86443				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.89946				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.00537				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.82663				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	5.44910	100.00000	5.38906				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC01 On 10/12/2024 Spot Bond			8.70500	103.25770	8.70500	103.13690			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			6.95000	103.50904	6.95000	103.41248			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN398U SPOT										0.00	0	0
Total For IN398U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN402U SPOT										0.00	0	0
Total For IN402U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING196 On 30/06/2027 Spot Bond					0.00000	69.71813				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.10350				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.20137				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.81152				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.93864				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	101.11027				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	84.16671				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	101.72846				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.43047				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.50886				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.73672				0.00	1,320,000,000	660,000,000
Total INLV03 SPOT										0.00	1,320,000,000	660,000,000
Total For INLV03										0.00	1,320,000,000	660,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV04 On 11/02/2021 Spot Bond			10.60000	105.94533	10.60000	105.79430			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.82295			0.00	2,100,000,000	6,200,000,000
Total INLV05 SPOT									0.00	2,100,000,000	6,200,000,000
Total For INLV05									0.00	2,100,000,000	6,200,000,000
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPC22U SPOT									0.00	0	0
Total For IPC22U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.48510			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.09934			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.99284			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.77470			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.65157			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.65883			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.66610			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.73967			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF21 On 17/03/2022 Spot Bond					0.00000	101.53260				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.86511				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.75552				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.01349				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.61024				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.62800				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.57989				0.00	46,353,400	115,000,000
Total IPF30 SPOT										0.00	46,353,400	115,000,000
Total For IPF30										0.00	46,353,400	115,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	100.59468				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPFC21 On 25/04/2019 Spot Bond					0.00000	101.72936				0.00	0	0
Total IPFC21 SPOT										0.00	0	0
Total For IPFC21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.62060	2.75000	100.58265			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			6.50000	143.14955	6.50000	143.06814			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.19999			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.31992			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.05000	5.05000	5.05000	120.05990			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			5.05000	5.05000	5.05000	120.05990			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.05724			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.47403			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			10.50000	105.57041	10.50000	105.42129		182,884,800,000.00	17,417,600	8,708,800	
Total IV034 SPOT								182,884,800,000.00	17,417,600	8,708,800	
Total For IV034								182,884,800,000.00	17,417,600	8,708,800	
IV035 On 07/04/2022 Spot Bond					0.00000	106.88837		0.00	0	170,000,000	
Total IV035 SPOT								0.00	0	170,000,000	
Total For IV035								0.00	0	170,000,000	
IV036 On 22/07/2021 Spot Bond					0.00000	99.88140		0.00	0	0	
Total IV036 SPOT								0.00	0	0	
Total For IV036								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV038 On 23/09/2021 Spot Bond					0.00000	100.75165				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			5.51000	5.51000	5.51000	145.92548				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.51897				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			10.85000	103.13392	10.85000	102.98597				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	107.45783				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			10.74000	10.74000	10.74000	108.97702				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	102.39020				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.46000	150.03846	4.46000	149.99283				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.88658				0.00	91,834,600	130,000,000
Total IV046 SPOT										0.00	91,834,600	130,000,000
Total For IV046										0.00	91,834,600	130,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	100.73739				0.00	0	1,500,000,000
Total IV050 SPOT										0.00	0	1,500,000,000
Total For IV050										0.00	0	1,500,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.20000	158.09176	5.20000	158.02913			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
IVA887 On 25/04/2019 Spot Bond			7.45000	7.45000	7.45000	99.79631			0.00	0	0
Total IVA887 SPOT									0.00	0	0
Total For IVA887									0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.65421			0.00	0	0
Total IVA888 SPOT									0.00	0	0
Total For IVA888									0.00	0	0
IVA889 On 09/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.51252			0.00	0	0
Total IVA889 SPOT									0.00	0	0
Total For IVA889									0.00	0	0
IVA890 On 16/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.36285			0.00	0	0
Total IVA890 SPOT									0.00	0	0
Total For IVA890									0.00	0	0
IVA892 On 29/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.09807			0.00	0	0
Total IVA892 SPOT									0.00	0	0
Total For IVA892									0.00	0	0
IVA893 On 06/06/2019 Spot Bond			7.55000	7.55000	7.55000	98.93583			0.00	0	0
Total IVA893 SPOT									0.00	0	0
Total For IVA893									0.00	0	0
IVA894 On 13/06/2019 Spot Bond			7.55000	7.55000	7.55000	98.79430			0.00	0	0
Total IVA894 SPOT									0.00	0	0
Total For IVA894									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA895 On 20/06/2019 Spot Bond			7.65000	7.65000	7.65000	98.63559			0.00	0	0
Total IVA895 SPOT									0.00	0	0
Total For IVA895									0.00	0	0
IVA898 On 11/07/2019 Spot Bond			7.65000	7.65000	7.65000	98.20923			0.00	0	0
Total IVA898 SPOT									0.00	0	0
Total For IVA898									0.00	0	0
IVA899 On 18/07/2019 Spot Bond			7.65000	7.65000	7.65000	98.06793			0.00	0	0
Total IVA899 SPOT									0.00	0	0
Total For IVA899									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.41076			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.41991			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	99.93462			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.61000	102.61177	8.61000	102.49323			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	85.06776	100.00000	84.13089			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.37000	104.25067	8.37000	104.13267			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.39700			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC055 On 26/03/2020 Spot Bond					0.00000	101.07233			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.83127			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	99.90351			0.00	0	0
Total IVC075 SPOT									0.00	0	0
Total For IVC075									0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.30662			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.34048			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.22000	107.67783	9.22000	107.54458			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.51910			0.00	115,845,200	57,922,600
Total IVC097 SPOT									0.00	115,845,200	57,922,600
Total For IVC097									0.00	115,845,200	57,922,600
IVC102 On 31/01/2020 Spot Bond					0.00000	102.11737			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.52715			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.04234			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.90934			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.52178			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC108 On 29/07/2019 Spot Bond					0.00000	102.10737				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.48212				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.87000	105.84003	8.87000	105.71323				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.38337				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.90752				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.55922				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	101.96395				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	99.88541				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	101.77861				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.15563				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.91483				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	99.74876				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC135 On 31/07/2020 Spot Bond					0.00000	102.24836				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.94104				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.28320				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	100.71201				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	99.99986				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.10576				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.01804				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.06555				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.64601				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.93348				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.92862				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC150 On 17/09/2019 Spot Bond					0.00000	100.06639				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC153 SPOT									0.00	0	0
Total For IVC153									0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.64762			0.00	0	0
Total IVC154 SPOT									0.00	0	0
Total For IVC154									0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC155 SPOT									0.00	0	0
Total For IVC155									0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	99.91147			0.00	0	0
Total IVC156 SPOT									0.00	0	0
Total For IVC156									0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	101.09083			0.00	0	0
Total IVC157 SPOT									0.00	0	0
Total For IVC157									0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.36463			0.00	0	0
Total IVC158 SPOT									0.00	0	0
Total For IVC158									0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.54027			0.00	0	0
Total IVC159 SPOT									0.00	0	0
Total For IVC159									0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.30123			0.00	0	0
Total IVC160 SPOT									0.00	0	0
Total For IVC160									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF60U SPOT									0.00	0	0
Total For IVF60U									0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	102.20142			0.00	0	0
Total JAS02 SPOT									0.00	0	0
Total For JAS02									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.82990			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	100.91326			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.09038			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.51642			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP007 On 26/10/2021 Spot Bond			8.42000	103.93014	8.42000	103.81246			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.50354			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.30526			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.23447			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.21079			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.15657			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					0.00000	103.20241			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.15369			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.79500	120.82240	9.79500	120.66291		261,408,960,000.00	26,688,000	6,672,000	
Total KW01 SPOT								261,408,960,000.00	26,688,000	6,672,000	
Total For KW01								261,408,960,000.00	26,688,000	6,672,000	
LBK08 On 30/10/2019 Spot Bond					0.00000	101.96841			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK11 On 28/11/2019 Spot Bond			9.10500	104.15577	9.10500	104.02776				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/I On 28/11/2019 Spot Bond			9.62000	103.86218	9.62000	103.72748				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.50417	9.71000	101.37132				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	103.94694				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.23640				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.31729				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.46655				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.01000	106.97043	9.01000	106.84101				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.51479				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	103.11653				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			9.41000	104.05140	9.41000	103.92077				0.00	0	4,280,000,000
Total LBK24 SPOT										0.00	0	4,280,000,000
Total For LBK24										0.00	0	4,280,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	101.08635				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK27 On 23/03/2023 Spot Bond					0.00000	101.51791			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.47000	105.17339	10.47000	105.02524			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			9.31000	104.99689	9.31000	104.86573			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.68157			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.38040			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.72783			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	102.06475			0.00	0	200,000,000
Total LBK33 SPOT									0.00	0	200,000,000
Total For LBK33									0.00	0	200,000,000
LBK35 On 26/03/2024 Spot Bond					0.00000	100.57112			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.08500	103.01977	8.08500	102.90705		6,007,155,000,000.00		743,000,000	941,500,000
Total LGL04 SPOT								6,007,155,000,000.00		743,000,000	941,500,000
Total For LGL04								6,007,155,000,000.00		743,000,000	941,500,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.91783			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.41000	102.79981	9.41000	102.67075			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.52956			0.00	93,451,600	65,000,000
Total LGL07 SPOT									0.00	93,451,600	65,000,000
Total For LGL07									0.00	93,451,600	65,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL08 On 28/02/2023 Spot Bond					0.00000	103.53962			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	104.46553			0.00	21,913,800	240,956,900
Total LGL09 SPOT									0.00	21,913,800	240,956,900
Total For LGL09									0.00	21,913,800	240,956,900
LGL10 On 08/10/2025 Spot Bond					0.00000	100.24977			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC08 On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC08U SPOT									0.00	0	0
Total For LHC08U									0.00	0	0
LHC09 On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC09U SPOT									0.00	0	0
Total For LHC09U									0.00	0	0
LHC10 On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC10U SPOT									0.00	0	0
Total For LHC10U									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.93500	107.01013	12.93500	106.82503			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.30837			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.04711			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.29037			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	102.71636			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	102.37874			0.00	0	0
Total LOM02 SPOT									0.00	0	0
Total For LOM02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.38605			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.83398			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.56268			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	101.61066			0.00	0	0
Total MAQ129 SPOT									0.00	0	0
Total For MAQ129									0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.87595			0.00	0	0
Total MAQ131 SPOT									0.00	0	0
Total For MAQ131									0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	99.77227			0.00	0	0
Total MAQ132 SPOT									0.00	0	0
Total For MAQ132									0.00	0	0
MAQ13 On 13/05/2019 Spot Bond					0.00000	99.49030			0.00	0	0
Total MAQ133 SPOT									0.00	0	0
Total For MAQ133									0.00	0	0
MAQ13 On 10/06/2019 Spot Bond					0.00000	98.92395			0.00	0	0
Total MAQ135 SPOT									0.00	0	0
Total For MAQ135									0.00	0	0
MAQ13 On 17/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ136 SPOT									0.00	0	0
Total For MAQ136									0.00	0	0
MAQ13 On 26/04/2019 Spot Bond					0.00000	99.83882			0.00	0	0
Total MAQ137 SPOT									0.00	0	0
Total For MAQ137									0.00	0	0
MAQ13 On 15/07/2019 Spot Bond					0.00000	98.21295			0.00	0	0
Total MAQ138 SPOT									0.00	0	0
Total For MAQ138									0.00	0	0
MAQ13 On 17/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MAQ139 SPOT									0.00	0	0
Total For MAQ139									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 07/06/2019 Spot Bond					0.00000	101.09208				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.49710				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	100.67174				0.00	0	10,000,000
Total MBF053 SPOT										0.00	0	10,000,000
Total For MBF053										0.00	0	10,000,000
MBF05 On 27/03/2020 Spot Bond					0.00000	100.90617				0.00	0	20,000,000
Total MBF055 SPOT										0.00	0	20,000,000
Total For MBF055										0.00	0	20,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	101.36486				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF058 SPOT										0.00	0	0
Total For MBF058										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.37711				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF060 SPOT										0.00	0	0
Total For MBF060										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	101.33625				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	101.11546				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	100.16129				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 26/05/2020 Spot Bond					0.00000	101.17638				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	101.70373				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.19233				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.21352				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.00932				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	99.82919				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	99.76257				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.49884				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.50476				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	101.15540				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	101.16932				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	100.49886				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 27/03/2024 Spot Bond					0.00000	100.50478			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.20500	99.84290	8.20500	99.95506			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	99.84681	8.00000	99.95618			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	102.49488			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.62500	106.23648	8.62500	106.11265			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.73500	8.73500	8.73500	101.42167			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	107.37301			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond			9.37500	9.37500	9.37500	100.11753			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.27500	10.27500	10.27500	101.48230			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond			13.57500	13.57500	13.57500	102.69957			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.17657			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.45000	103.77564	8.45000	103.65900		100,825,400,000.00		11,932,000	405,966,000
Total MMIG02 SPOT								100,825,400,000.00		11,932,000	405,966,000
Total For MMIG02								100,825,400,000.00		11,932,000	405,966,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.30258			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.25500	11.25500	11.25500	102.19320			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			9.61000	105.54048	9.61000	105.40374		98,254,562,000.00	10,224,200	1,055,112,100	
Total MMIG05 SPOT								98,254,562,000.00	10,224,200	1,055,112,100	
Total For MMIG05								98,254,562,000.00	10,224,200	1,055,112,100	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.07625			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.76196			0.00	73,193,800	50,000,000
Total MMIG07 SPOT									0.00	73,193,800	50,000,000
Total For MMIG07									0.00	73,193,800	50,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	107.42089			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.77239			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	101.06384			0.00	95,975,800	47,987,900
Total MTN07 SPOT									0.00	95,975,800	47,987,900
Total For MTN07									0.00	95,975,800	47,987,900
MTN08 On 11/10/2020 Spot Bond					0.00000	100.65585			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.36696			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN10 On 11/10/2024 Spot Bond					0.00000	101.46255			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.24761			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.76214			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.13823			0.00	0	0
Total MTN13 SPOT									0.00	0	0
Total For MTN13									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0
Total For MWA3U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.53336			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.38703			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.37216			0.00	0	0
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.98441			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6C26 On 21/09/2020 Spot Bond					0.00000	100.94605			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.91718			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.74000			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.87234			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.04296			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.76000	102.02017	8.76000	101.89943			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.84000	104.95819	7.84000	104.84737			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.21000	105.17244	9.21000	105.04172			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.25500	103.60473	10.25500	103.46171			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.06000	103.37823	9.06000	103.25179		765,080,760,000.00	84,446,000	10,021,111,500	
Total NBK11A SPOT								765,080,760,000.00	84,446,000	10,021,111,500	
Total For NBK11A								765,080,760,000.00	84,446,000	10,021,111,500	
NBK12/ On 19/03/2021 Spot Bond			7.59500	103.98985	7.59500	103.88459		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	100.87564	9.38000	100.75008		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	
Total For NBK12A/R208								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13/ On 19/03/2024 Spot Bond			9.01000	103.71356	9.01000	103.58945			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			7.92000	105.70323	7.92000	105.59051			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			8.17000	103.22917	8.17000	103.11505			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			9.39000	102.01972	9.39000	101.89051		871,433,316,000.00	92,804,400	46,402,200	
Total NBK16A SPOT								871,433,316,000.00	92,804,400	46,402,200	
Total For NBK16A								871,433,316,000.00	92,804,400	46,402,200	
NBK17/ On 22/04/2026 Spot Bond			9.56500	101.95829	9.56500	101.82766		0.00	0	1,220,000,000	
Total NBK17A SPOT								0.00	0	1,220,000,000	
Total For NBK17A								0.00	0	1,220,000,000	
NBK18/ On 01/06/2020 Spot Bond			8.82500	104.07041	8.82500	103.94703		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			8.70000	106.28179	8.70000	106.15753		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK20/ On 01/06/2026 Spot Bond			9.45500	108.65735	9.45500	108.51955		5,168,893,438,000.00	546,683,600	136,670,900	
Total NBK20A SPOT								5,168,893,438,000.00	546,683,600	136,670,900	
Total For NBK20A								5,168,893,438,000.00	546,683,600	136,670,900	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.75888		0.00	0	0	
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	
NBK21/ On 21/07/2027 Spot Bond			10.01500	106.06663	10.01500	105.92357		0.00	0	0	
Total NBK21A SPOT								0.00	0	0	
Total For NBK21A								0.00	0	0	
NBK22/ On 19/11/2022 Spot Bond			9.35000	106.44195	9.35000	106.30770		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	
Total For NBK22A								0.00	0	0	
NBK23/ On 19/11/2025 Spot Bond			9.52500	110.13102	9.52500	109.98957		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	
Total For NBK23A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23I On 12/02/2020 Spot Bond					0.00000	101.69789			0.00	20,000,000	10,000,000
Total NBK23B SPOT									0.00	20,000,000	10,000,000
Total For NBK23B									0.00	20,000,000	10,000,000
NBK24I On 19/11/2027 Spot Bond			9.60500	112.31723	9.60500	112.17179			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.58193			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			8.91000	8.91000	8.91000	107.32151			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	104.35871			0.00	0	150,000,000
Total NBK25B SPOT									0.00	0	150,000,000
Total For NBK25B									0.00	0	150,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	18.77629	100.00000	18.56715			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.01227			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			9.81500	111.71776	9.81500	111.57000		11,616,362,654,000.00	1,183,531,600	295,882,900	
Total NBK27A SPOT								11,616,362,654,000.00	1,183,531,600	295,882,900	
Total For NBK27A								11,616,362,654,000.00	1,183,531,600	295,882,900	
NBK28I On 02/08/2023 Spot Bond			9.32000	104.57390	9.32000	104.44241		15,111,388,352,000.00	1,621,393,600	411,253,000	
Total NBK28A SPOT								15,111,388,352,000.00	1,621,393,600	411,253,000	
Total For NBK28A								15,111,388,352,000.00	1,621,393,600	411,253,000	
NBK28I On 19/11/2020 Spot Bond					0.00000	102.05643			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.75500	106.16460	9.75500	106.02503			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.59500	105.52608	8.59500	105.40350			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK30I On 18/02/2021 Spot Bond					0.00000	102.64008			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 09/11/2023 Spot Bond			8.58000	107.35094	8.58000	107.22644			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.48697			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	101.61598			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.94437			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.49831			0.00	0	208,900,000
Total NBK35B SPOT									0.00	0	208,900,000
Total For NBK35B									0.00	0	208,900,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.50196			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.77668			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	103.19830			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			8.18500	102.50005	8.18500	102.38871		212,331,996,000.00	25,941,600	36,485,400	
Total NBK3A SPOT								212,331,996,000.00	25,941,600	36,485,400	
Total For NBK3A								212,331,996,000.00	25,941,600	36,485,400	
NBK3A On 09/09/2019 Spot Bond			100.00000	76.54499	100.00000	75.79308		0.00	0	0	
Total NBK3A/R204 SPOT								0.00	0	0	
Total For NBK3A/R204								0.00	0	0	
NBK4 On 28/10/2024 Spot Bond			11.03000	11.03000	11.03000	56.07521		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK40I On 31/07/2026 Spot Bond					0.00000	101.98069				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.66682				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.28673				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.70018				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.66295				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.79316				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.70905				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.35131				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.50235				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.54731				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.97051				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.28427				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK52I On 21/02/2024 Spot Bond					0.00000	101.31318			0.00	163,996,200	81,998,100
Total NBK52B SPOT									0.00	163,996,200	81,998,100
Total For NBK52B									0.00	163,996,200	81,998,100
NBK53I On 21/02/2026 Spot Bond					0.00000	101.73490			0.00	0	0
Total NBK53B SPOT									0.00	0	0
Total For NBK53B									0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.36173			0.00	0	0
Total NBK54B SPOT									0.00	0	0
Total For NBK54B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.17486			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.73238			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.20000	102.70711	10.20000	102.56838			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.72847			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.23500	101.91449	10.23500	101.77636			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.73238			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.73851			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.74631			0.00	0	0
Total NCLN91 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.69009				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.02260				0.00	0	0
Total NED17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.05066			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.85696			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			9.03500	105.95609	9.03500	105.82684			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	106.74125			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	105.88203			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	99.93856			0.00	10,000,000,000	10,000,000,000
Total NET52 SPOT									0.00	10,000,000,000	10,000,000,000
Total For NET52									0.00	10,000,000,000	10,000,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	105.36889			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	105.83836			0.00	92,665,400	396,332,700
Total NGL02 SPOT									0.00	92,665,400	396,332,700
Total For NGL02									0.00	92,665,400	396,332,700
NGL03 On 26/05/2022 Spot Bond					0.00000	101.52902			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.74444			0.00	0	335,800,000
Total NGL04 SPOT									0.00	0	335,800,000
Total For NGL04									0.00	0	335,800,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.64026			0.00	125,009,600	130,000,000
Total NGL05 SPOT									0.00	125,009,600	130,000,000
Total For NGL05									0.00	125,009,600	130,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.28772			0.00	0	0
Total NGL06 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NGL06									0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.26248			0.00	0	0
Total NGL07 SPOT									0.00	0	0
Total For NGL07									0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.54182			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1 On 20/10/2023 Spot Bond					0.00000	99.87761			0.00	40,000,000	110,000,000
Total NGLT1B SPOT									0.00	40,000,000	110,000,000
Total For NGLT1B									0.00	40,000,000	110,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	100.85297			0.00	0	360,000,000
Total NGT103 SPOT									0.00	0	360,000,000
Total For NGT103									0.00	0	360,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400			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	106.02055	13.50000	105.82942			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.13104			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	110.93973			0.00	0	0
Total NHM004 SPOT									0.00	0	0
Total For NHM004									0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	110.09589			0.00	0	0
Total NHM005 SPOT									0.00	0	0
Total For NHM005									0.00	0	0
NHM00 On 16/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		5,000,000,000,000.00		50,000,000	25,000,000,000
Total NHM006 SPOT								5,000,000,000,000.00		50,000,000	25,000,000,000
Total For NHM006								5,000,000,000,000.00		50,000,000	25,000,000,000
NHM00 On 16/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	30,000,000,000
Total NHM007 SPOT								0.00		0	30,000,000,000
Total For NHM007								0.00		0	30,000,000,000
NI202 On 07/12/2033 Spot Bond			4.30000	4.30000	4.30000	206.97075			0.00	0	0
Total NI202 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NI202									0.00	0	0
NI210 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	174.67514			0.00	0	0
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.80500	3.80500	3.80500	128.28944			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			4.05000	4.05000	4.05000	92.80211			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			4.49000	4.49000	4.49000	101.71417			0.00	0	0
Total NI38 SPOT									0.00	0	0
Total For NI38									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	127.57122			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			4.30000	4.30000	4.30000	124.94320			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	168.38844			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			4.76000	163.54932	4.76000	163.49411			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			4.20500	105.97740	4.20500	105.94883			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			7.78500	104.11261	7.78500	104.00284		580,163,112,000.00		74,523,200	18,630,800
Total NMP20N SPOT								580,163,112,000.00		74,523,200	18,630,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NMP20N										580,163,112,000.00	74,523,200	18,630,800
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	99.97452				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.29970				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.38703				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.92144				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.95139				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NNF01 On 21/08/2019 Spot Bond					0.00000	103.74547				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.41500	8.41500	8.41500	103.69877				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.39436				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.49325				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.36324				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.36481				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1A27									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.61500	8.61500	8.61500	103.72667			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.36036			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.42455			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.81500	8.81500	8.81500	103.75457			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.42459			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.57387			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.51438			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.50000	110.97184	8.50000	116.95244		21,798,865,400,000.00	2,564,572,400	641,143,100	
Total NRA022 SPOT								21,798,865,400,000.00	2,564,572,400	641,143,100	
Total For NRA022								21,798,865,400,000.00	2,564,572,400	641,143,100	
NRA02 On 31/05/2023 Spot Bond			4.08000	182.19553	4.08000	182.15005		0.00	0	0	
Total NRA023 SPOT								0.00	0	0	
Total For NRA023								0.00	0	0	
NRA02 On 30/11/2028 Spot Bond			10.65500	114.26586	10.65500	114.10304		10,655,000,000,000.00	1,000,000,000	6,140,000,000	
Total NRA028 SPOT								10,655,000,000,000.00	1,000,000,000	6,140,000,000	
Total For NRA028								10,655,000,000,000.00	1,000,000,000	6,140,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.91982	100.00000	16.73239		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN96U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NSN96U									0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.37174			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.36218			0.00	0	588,000,000
Total NTC20 SPOT									0.00	0	588,000,000
Total For NTC20									0.00	0	588,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.62255			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.95713			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	102.36022			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.47887			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.98428			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.00929			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.40053			0.00	0	0
Total OMI01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	101.85001			0.00	820,000,000	410,000,000
Total OML02 SPOT									0.00	820,000,000	410,000,000
Total For OML02									0.00	820,000,000	410,000,000
OML03 On 27/11/2019 Spot Bond			8.01000	104.45269	8.01000	104.33945			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.49205			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.70000	8.70000	8.70000	101.69823		348,000,000,000.00	40,000,000	1,510,000,000	
Total OML05 SPOT								348,000,000,000.00	40,000,000	1,510,000,000	
Total For OML05								348,000,000,000.00	40,000,000	1,510,000,000	
OML06 On 19/03/2022 Spot Bond			9.66000	102.60059	9.66000	102.46916		25,216,464,000.00	2,610,400	1,501,305,200	
Total OML06 SPOT								25,216,464,000.00	2,610,400	1,501,305,200	
Total For OML06								25,216,464,000.00	2,610,400	1,501,305,200	
OML07 On 19/03/2025 Spot Bond			10.60500	102.52764	10.60500	102.38380		0.00	0	1,000,000,000	
Total OML07 SPOT								0.00	0	1,000,000,000	
Total For OML07								0.00	0	1,000,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	102.09326		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			9.76000	104.38829	9.76000	104.25323		484,031,584,000.00	49,593,400	1,024,796,700	
Total OML09 SPOT								484,031,584,000.00	49,593,400	1,024,796,700	
Total For OML09								484,031,584,000.00	49,593,400	1,024,796,700	
OML10 On 14/09/2025 Spot Bond			10.65500	104.37192	10.65500	104.22481		0.00	0	920,000,000	
Total OML10 SPOT								0.00	0	920,000,000	
Total For OML10								0.00	0	920,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.91951			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.67865			0.00	0	0
Total PMM44 SPOT									0.00	0	0
Total For PMM44									0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	101.15035			0.00	0	0
Total PMM47 SPOT									0.00	0	0
Total For PMM47									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.17725			0.00	0	0
Total PMM48 SPOT									0.00	0	0
Total For PMM48									0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	101.09669			0.00	0	0
Total PMM49 SPOT									0.00	0	0
Total For PMM49									0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	101.15066			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.21700			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	101.04421			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.28985			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	101.35178			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.40595			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.51424			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.52970			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.54517			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			8.50500	114.58981	8.45500	114.75670			893,005,183,700,000.00	3,397,178,740,000	2,520,460,368,200
Total R186 SPOT									13,005,183,700,000.00	397,178,740,000	520,460,368,200
Total For R186									13,005,183,700,000.00	397,178,740,000	520,460,368,200
R197 On 07/12/2023 Spot Bond			2.85000	301.09930	2.88000	300.70802			125,072,607,390,000.00	43,885,125,400	74,754,138,400
Total R197 SPOT									125,072,607,390,000.00	43,885,125,400	74,754,138,400
Total For R197									125,072,607,390,000.00	43,885,125,400	74,754,138,400
R202 On 07/12/2033 Spot Bond			3.30000	231.48925	3.30000	231.45579			319,148,887,530,000.00	96,711,784,100	292,787,094,600
Total R202 SPOT									319,148,887,530,000.00	96,711,784,100	292,787,094,600
Total For R202									319,148,887,530,000.00	96,711,784,100	292,787,094,600
R2023 On 28/02/2023 Spot Bond			7.67500	101.36829	7.61000	101.47930			223,887,099,925,000.00	2,244,154,671,000	1,184,955,906,400
Total R2023 SPOT									223,887,099,925,000.00	2,244,154,671,000	1,184,955,906,400
Total For R2023									223,887,099,925,000.00	2,244,154,671,000	1,184,955,906,400
R2030 On 31/01/2030 Spot Bond			9.02000	94.85330	9.02000	94.73778			046,243,894,252,000.00	559,450,542,600	455,395,114,600
Total R2030 SPOT									046,243,894,252,000.00	559,450,542,600	455,395,114,600
Total For R2030									046,243,894,252,000.00	559,450,542,600	455,395,114,600
R2032 On 31/03/2032 Spot Bond			9.25500	93.01798	9.25500	92.90309			064,109,871,599,000.00	1,411,573,189,800	1,023,828,739,600
Total R2032 SPOT									064,109,871,599,000.00	1,411,573,189,800	1,023,828,739,600
Total For R2032									064,109,871,599,000.00	1,411,573,189,800	1,023,828,739,600
R2035 On 28/02/2035 Spot Bond			9.48000	96.36898	9.48000	96.24778			921,849,867,336,000.00	1,679,520,028,200	1,152,082,579,900
Total R2035 SPOT									921,849,867,336,000.00	1,679,520,028,200	1,152,082,579,900
Total For R2035									921,849,867,336,000.00	1,679,520,028,200	1,152,082,579,900
R2037 On 31/01/2037 Spot Bond			9.56500	92.88222	9.56500	92.76243			132,362,083,686,000.00	954,768,644,400	911,341,168,700
Total R2037 SPOT									132,362,083,686,000.00	954,768,644,400	911,341,168,700

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 For R2037									12,362,083,686,000.00	954,768,644,400	911,341,168,700
R2040 On 31/01/2040 Spot Bond			9.64000	96.31254	9.64000	96.18738			572,245,750,656,000.00	1,304,174,870,400	912,089,749,800
Total R2040 SPOT									2,245,750,656,000.00	304,174,870,400	912,089,749,800
Total For R2040									2,245,750,656,000.00	304,174,870,400	912,089,749,800
R2044 On 31/01/2044 Spot Bond			9.66000	93.44625	9.66000	93.32457			309,214,867,996,000.00	860,167,170,600	624,945,087,800
Total R2044 SPOT									19,214,867,996,000.00	860,167,170,600	624,945,087,800
Total For R2044									19,214,867,996,000.00	860,167,170,600	624,945,087,800
R2048 On 28/02/2048 Spot Bond			9.61000	92.91022	9.61000	92.79181			566,282,203,490,000.00	2,868,499,709,000	1,187,553,588,700
Total R2048 SPOT									16,282,203,490,000.00	868,499,709,000	187,553,588,700
Total For R2048									16,282,203,490,000.00	868,499,709,000	187,553,588,700
R207 On 15/01/2020 Spot Bond			6.73500	102.30842	6.73500	102.21485			366,114,484,290,500.00	202,838,082,300	82,520,762,200
Total R207 SPOT									16,114,484,290,500.00	202,838,082,300	82,520,762,200
Total For R207									16,114,484,290,500.00	202,838,082,300	82,520,762,200
R208 On 31/03/2021 Spot Bond			6.85000	100.23939	6.80000	100.23706			070,197,821,555,000.00	1,324,116,470,300	702,355,257,500
Total R208 SPOT									10,197,821,555,000.00	324,116,470,300	702,355,257,500
Total For R208									10,197,821,555,000.00	324,116,470,300	702,355,257,500
R209 On 31/03/2036 Spot Bond			9.48500	73.37719	9.43000	73.65150			754,562,436,853,000.00	2,188,145,749,800	1,450,014,746,100
Total R209 SPOT									14,562,436,853,000.00	188,145,749,800	450,014,746,100
Total For R209									14,562,436,853,000.00	188,145,749,800	450,014,746,100
R210 On 31/03/2028 Spot Bond			3.18000	185.00069	3.20000	184.68607			16,121,770,974,000.00	5,069,739,300	27,656,368,300
Total R210 SPOT									16,121,770,974,000.00	5,069,739,300	27,656,368,300
Total For R210									16,121,770,974,000.00	5,069,739,300	27,656,368,300
R212 On 31/01/2022 Spot Bond			2.71500	157.07115	2.76000	156.87330			522,930,631,137,500.00	560,932,092,500	273,759,719,900
Total R212 SPOT									12,930,631,137,500.00	560,932,092,500	273,759,719,900
Total For R212									12,930,631,137,500.00	560,932,092,500	273,759,719,900
R213 On 28/02/2031 Spot Bond			9.19500	85.36358	9.14000	85.61037			894,077,639,333,000.00	532,254,229,400	565,806,100,200
Total R213 SPOT									14,077,639,333,000.00	532,254,229,400	565,806,100,200
Total For R213									14,077,639,333,000.00	532,254,229,400	565,806,100,200
R214 On 28/02/2041 Spot Bond			9.62500	72.63212	9.62500	72.53941			617,269,063,175,000.00	583,612,370,200	732,302,053,200
Total R214 SPOT									17,269,063,175,000.00	583,612,370,200	732,302,053,200
Total For R214									17,269,063,175,000.00	583,612,370,200	732,302,053,200
RCG01 On 24/10/2019 Spot Bond					0.00000	100.26544			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDF02U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		4,000,000,000,000.00	40,000,000	10,000,000	
Total RDF14U SPOT								4,000,000,000,000.00	40,000,000	10,000,000	
Total For RDF14U								4,000,000,000,000.00	40,000,000	10,000,000	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF15U SPOT								0.00	0	0	
Total For RDF15U								0.00	0	0	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF16U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.99555				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.78497				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.96936				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.11804				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.92326				0.00	0	340,000,000
Total RDFB10 SPOT										0.00	0	340,000,000
Total For RDFB10										0.00	0	340,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.92625				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.21449				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.18815				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.89447				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.06309				0.00	0	0
Total RDFB15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.53700				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.58185				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.61779				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.63055				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.64795				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.66604				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.48525				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	101.00803				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.04100				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.39815				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 28/07/2019 Spot Bond					0.00000	99.76224				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB14U On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB14U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.33626				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED11 On 12/03/2020 Spot Bond					0.00000	101.13413				0.00	0	0
Total RED111 SPOT										0.00	0	0
Total For RED111										0.00	0	0
RED12 On 12/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,500,000,000
Total RED121 SPOT										0.00	0	1,500,000,000
Total For RED121										0.00	0	1,500,000,000
RED20 On 05/01/2020 Spot Bond					0.00000	100.43302				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.48490				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.99174				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.77052				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.46685				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	103.68919				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	104.58762				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	100.51493				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.34685				0.00	0	0
Total RED801 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	102.21227				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.28096				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	102.10044				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	99.90806				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.77582				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.01399				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.19004				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES44U									0.00	0	0
RMB10f On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMB106 SPOT									0.00	0	0
Total For RMB106									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.33500	103.00171	8.33500	102.88649		1,444,852,246,000.00		173,347,600	43,336,900
Total RW21 SPOT								1,444,852,246,000.00		173,347,600	43,336,900
Total For RW21								1,444,852,246,000.00		173,347,600	43,336,900
RW23 On 10/12/2023 Spot Bond			9.26000	104.40458	9.26000	104.27485		3,951,030,872,000.00		426,677,200	106,669,300
Total RW23 SPOT								3,951,030,872,000.00		426,677,200	106,669,300
Total For RW23								3,951,030,872,000.00		426,677,200	106,669,300
RW28 On 10/12/2028 Spot Bond			10.74000	100.81908	10.74000	100.67430		0.00		0	0
Total RW28 SPOT								0.00		0	0
Total For RW28								0.00		0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400		0.00		0	0
Total SBK12/R157 SPOT								0.00		0	0
Total For SBK12/R157								0.00		0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	102.16949		0.00	19,675,800		9,837,900
Total SBK17 SPOT								0.00	19,675,800		9,837,900
Total For SBK17								0.00	19,675,800		9,837,900
SBK18 On 24/10/2020 Spot Bond					0.00000	100.75638		0.00	0		500,000,000
Total SBK18 SPOT								0.00	0		500,000,000
Total For SBK18								0.00	0		500,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	99.85487		0.00	0		0
Total SBK19 SPOT								0.00	0		0
Total For SBK19								0.00	0		0
SBK20 On 02/12/2019 Spot Bond					0.00000	102.34221		0.00	48,020,800		24,010,400
Total SBK20 SPOT								0.00	48,020,800		24,010,400
Total For SBK20								0.00	48,020,800		24,010,400
SBK21 On 28/01/2020 Spot Bond					0.00000	103.37981		0.00	0		0
Total SBK21 SPOT								0.00	0		0
Total For SBK21								0.00	0		0
SBK22 On 28/05/2020 Spot Bond					0.00000	103.62271		0.00	0		0
Total SBK22 SPOT								0.00	0		0
Total For SBK22								0.00	0		0
SBK23 On 28/05/2022 Spot Bond			9.91000	108.94984	9.91000	108.80438		0.00	0	2,030,000,000	
Total SBK23 SPOT								0.00	0	2,030,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.48594			0.00	43,103,000	21,551,500
Total SBK24 SPOT									0.00	43,103,000	21,551,500
Total For SBK24									0.00	43,103,000	21,551,500
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
SBK25 On 25/04/2021 Spot Bond					0.00000	103.81144			0.00	136,147,200	68,073,600
Total SBK25 SPOT									0.00	136,147,200	68,073,600
Total For SBK25									0.00	136,147,200	68,073,600
SBK26 On 25/04/2021 Spot Bond			9.25000	105.31325	9.25000	105.18252			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.82086			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.78821			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.06000	107.50195	8.06000	107.38534			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.17500	108.87697	9.17500	108.74214		25,521,301,110,000.00		2,781,613,200	695,403,300
Total SBS20 SPOT								25,521,301,110,000.00		2,781,613,200	695,403,300
Total For SBS20								25,521,301,110,000.00		2,781,613,200	695,403,300
SBS21 On 15/05/2026 Spot Bond					0.00000	105.19149			0.00	44,663,800	22,331,900
Total SBS21 SPOT									0.00	44,663,800	22,331,900
Total For SBS21									0.00	44,663,800	22,331,900
SBS24 On 24/05/2019 Spot Bond					0.00000	101.38832			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.25500	103.79544	7.25500	103.69301		5,386,112,000.00		742,400	185,600
Total SBS25 SPOT								5,386,112,000.00		742,400	185,600
Total For SBS25								5,386,112,000.00		742,400	185,600
SBS27 On 20/02/2024 Spot Bond			8.61000	107.61429	8.61000	107.48907		10,639,735,176,000.00		1,235,741,600	458,935,400
Total SBS27 SPOT								10,639,735,176,000.00		1,235,741,600	458,935,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS27									10,639,735,176,000.00	1,235,741,600	458,935,400
SBS29 On 12/06/2019 Spot Bond			7.42000	103.29506	7.42000	103.19123			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.29000	97.79253	9.29000	97.66995			17,708,557,124,000.00	1,906,195,600	476,548,900
Total SBS3 SPOT									17,708,557,124,000.00	1,906,195,600	476,548,900
Total For SBS3									17,708,557,124,000.00	1,906,195,600	476,548,900
SBS30 On 12/06/2019 Spot Bond					0.00000	100.95144			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.37500	105.82428	9.37500	105.69118			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	100.70112			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.30500	104.26088	9.30500	104.13212			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.31065			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			8.09500	101.74324	8.09500	101.63180			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			8.98500	102.54918	8.98500	102.42476			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			9.89500	101.01523	9.89500	100.88057			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.26500	104.50379	8.26500	104.38695			167,662,137,000.00	20,285,800	590,142,900
Total SBS4 SPOT									167,662,137,000.00	20,285,800	590,142,900
Total For SBS4									167,662,137,000.00	20,285,800	590,142,900
SBS40 On 12/11/2020 Spot Bond					0.00000	102.15727			0.00	0	0
Total SBS40 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.48500	108.96033	8.48500	108.83534			238,818,810,000.00	28,146,000	14,073,000
Total SBS41 SPOT									238,818,810,000.00	28,146,000	14,073,000
Total For SBS41									238,818,810,000.00	28,146,000	14,073,000
SBS42 On 12/11/2025 Spot Bond			9.06000	112.43134	9.06000	112.29383			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.38000	113.17278	9.38000	113.02958			19,817,313,600,000.00	2,112,720,000	528,180,000
Total SBS43 SPOT									19,817,313,600,000.00	2,112,720,000	528,180,000
Total For SBS43									19,817,313,600,000.00	2,112,720,000	528,180,000
SBS45 On 15/02/2021 Spot Bond					0.00000	102.52331			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.52000	108.76064	8.52000	108.63537			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.10690			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	102.07937			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.95849			0.00	0	5,000,000,000
Total SBS49 SPOT									0.00	0	5,000,000,000
Total For SBS49									0.00	0	5,000,000,000
SBS50 On 31/01/2022 Spot Bond			8.79000	103.72238	8.79000	103.59922			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.49500	9.49500	9.49500	103.10900			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.82439			0.00	0	20,000,000
Total SBS52 SPOT									0.00	0	20,000,000
Total For SBS52									0.00	0	20,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.84552			0.00	0	0
Total SBS53 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.24654			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.87196			0.00	120,000,000	1,070,000,000
Total SBS55 SPOT									0.00	120,000,000	1,070,000,000
Total For SBS55									0.00	120,000,000	1,070,000,000
SBS56 On 12/06/2022 Spot Bond			8.36500	104.81276	8.36500	104.69484		2,360,914,178,000.00	282,237,200	70,559,300	
Total SBS56 SPOT								2,360,914,178,000.00	282,237,200	70,559,300	
Total For SBS56								2,360,914,178,000.00	282,237,200	70,559,300	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.85328			0.00	20,282,000	10,141,000
Total SBS57 SPOT									0.00	20,282,000	10,141,000
Total For SBS57									0.00	20,282,000	10,141,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.93223			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.20685			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.82905			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.80197			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.82284			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.87332			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.78000	290.03162	3.78000	289.97091			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			4.40000	4.40000	4.40000	204.70053			0.00	0	0
Total SBSI14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	105.70333			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	105.41343			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	100.63339			0.00	40,000,000	640,000,000
Total SBT103 SPOT									0.00	40,000,000	640,000,000
Total For SBT103									0.00	40,000,000	640,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	104.22461			0.00	71,456,800	182,000,000
Total SBT201 SPOT									0.00	71,456,800	182,000,000
Total For SBT201									0.00	71,456,800	182,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.25892			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.66000	106.68976	9.66000	106.55160			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.07700			0.00	33,400,000,000	16,700,000,000
Total SBT204 SPOT									0.00	33,400,000,000	16,700,000,000
Total For SBT204									0.00	33,400,000,000	16,700,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.27577			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.27591			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.22300			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	105.77200	10.00000	105.63400			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	103.27152			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.51643			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.55838			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.47739			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.51962			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.58392			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.60052			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.60381			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.61234			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.72052			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.75553			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.67626			0.00	0	0
Total SLRC3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.71345			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.78436			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			9.86000	106.49748	9.86000	106.35755			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.94197			0.00	54,038,400	110,000,000
Total SNT04 SPOT									0.00	54,038,400	110,000,000
Total For SNT04									0.00	54,038,400	110,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.88568			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.84083			0.00	0	536,000,000
Total SPDA11 SPOT									0.00	0	536,000,000
Total For SPDA11									0.00	0	536,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.28613			0.00	129,610,000	64,805,000
Total SPDA12 SPOT									0.00	129,610,000	64,805,000
Total For SPDA12									0.00	129,610,000	64,805,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.49611			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.50913			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.36892			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.53349			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	100.99112			0.00	0	0
Total SPG002 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	102.32897				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	100.55502				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00: On 15/03/2024 Spot Bond					0.00000	100.83444				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SS049U									0.00	0	0
SS050L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total SS050U SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For SS050U									10,000,000,000,000.00	20,000,000,000	20,000,000,000
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.14500	100.07261	8.14500	99.96352			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.37000	97.57404	8.37000	97.46481			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.37000	97.57404	8.37000	97.46481			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			4.46500	4.46500	4.46500	123.84985			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			9.95500	106.39411	9.95500	106.25221			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.01000	74.81068	11.01000	74.70182			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	100.60584			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	101.20214			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	100.76403			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	101.13637			0.00	0	0
Total SSN034 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.48704				0.00	120,000,000	30,000,000
Total SSN035 SPOT										0.00	120,000,000	30,000,000
Total For SSN035										0.00	120,000,000	30,000,000
SSN03: On 01/06/2021 Spot Bond					0.00000	101.27969				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.13569		144,159,160,000.00			15,095,200	7,547,600
Total SSN038 SPOT								144,159,160,000.00			15,095,200	7,547,600
Total For SSN038								144,159,160,000.00			15,095,200	7,547,600
SSN04: On 13/10/2023 Spot Bond					0.00000	100.01481				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.01000	103.10032	9.01000	102.97626				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			4.38000	103.35416	4.38000	103.32385				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	100.03531				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	102.01646				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.20028				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			3.91000	3.91000	3.91000	288.45851				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	100.52029				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.04057				0.00	0	0
Total SSN052 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			6.85200	102.08959	6.85200	101.99514				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	99.81452				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.78956				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.29427				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			4.42000	4.42000	4.42000	167.86544				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	127.98107				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			4.72000	4.72000	4.72000	98.44589				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			4.04000	4.04000	4.04000	92.88407				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			4.38000	4.38000	4.38000	168.38844				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.22772				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.21310				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.17715				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.85188				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.83905				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					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.75120				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.01593				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	104.05700				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					0.00000	101.64768				0.00	0	0
Total SSN080 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN080									0.00	0	0
SSN08 On 27/08/2024 Spot Bond					0.00000	101.27148			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SSN08 On 12/09/2025 Spot Bond					0.00000	100.96624			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SSN08 On 05/11/2023 Spot Bond					0.00000	101.79481			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			4.17500	4.17500	4.17500	209.85217			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN085 SPOT									0.00	0	0
Total For SSN085									0.00	0	0
SSN08 On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SSN08 On 10/10/2019 Spot Bond					0.00000	100.17771			0.00	0	0
Total SSN087 SPOT									0.00	0	0
Total For SSN087									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.47500	98.30356	9.47500	98.17933		8,612,164,810,000.00	908,935,600	227,233,900	
Total SZ25 SPOT								8,612,164,810,000.00	908,935,600	227,233,900	
Total For SZ25								8,612,164,810,000.00	908,935,600	227,233,900	
T12A11 On 21/08/2019 Spot Bond					0.00000	101.60873			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.38500	101.71111	8.38500	101.59755			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.40762			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			8.28500	104.38649	8.28500	104.26951			0.00	0	0
Total T13A12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.38401			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			8.38500	104.09214	8.38500	103.97411			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.24522			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			8.33500	103.35579	8.33500	103.23929			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.40250			0.00	0	0
Total T13A21 SPOT									0.00	0	0
Total For T13A21									0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.34375			0.00	0	0
Total T14A10 SPOT									0.00	0	0
Total For T14A10									0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.37399			0.00	0	0
Total T14A11 SPOT									0.00	0	0
Total For T14A11									0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.21672	8.55000	105.09512			0.00	0	0
Total T14A12 SPOT									0.00	0	0
Total For T14A12									0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.24480			0.00	0	0
Total T15OM3 SPOT									0.00	0	0
Total For T15OM3									0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	100.23962			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	101.27779			0.00	0	0
Total TFS139 SPOT									0.00	0	0
Total For TFS139									0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.19363			0.00	0	0
Total TFS141 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TFS141									0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	99.74862			0.00	0	0
Total TFS142 SPOT									0.00	0	0
Total For TFS142									0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.01711			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS14E On 20/03/2022 Spot Bond					0.00000	100.69326			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.48391			0.00	0	0
Total TFS147 SPOT									0.00	0	0
Total For TFS147									0.00	0	0
TFS14E On 12/10/2022 Spot Bond					0.00000	100.19983			0.00	0	10,000,000
Total TFS148 SPOT									0.00	0	10,000,000
Total For TFS148									0.00	0	10,000,000
TFS14E On 31/10/2021 Spot Bond					0.00000	101.77043			0.00	0	0
Total TFS149 SPOT									0.00	0	0
Total For TFS149									0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.11701			0.00	0	0
Total TFS151 SPOT									0.00	0	0
Total For TFS151									0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	99.86340			0.00	0	0
Total TFS152 SPOT									0.00	0	0
Total For TFS152									0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.18645			0.00	0	0
Total TFS153 SPOT									0.00	0	0
Total For TFS153									0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.23153			0.00	0	0
Total TFS154 SPOT									0.00	0	0
Total For TFS154									0.00	0	0
TFS15E On 03/09/2021 Spot Bond					0.00000	101.01433			0.00	0	2,000,000,000
Total TFS155 SPOT									0.00	0	2,000,000,000
Total For TFS155									0.00	0	2,000,000,000
TFS15E On 03/09/2023 Spot Bond					0.00000	101.03500			0.00	0	0
Total TFS156 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	101.35065				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15E On 20/03/2022 Spot Bond					0.00000	100.65418				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15E On 20/03/2024 Spot Bond					0.00000	100.66596				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.34381				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			8.33500	8.33500	8.33500	101.68252				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.37425				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			8.24500	101.51816	8.24500	101.40665				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.37425				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			8.35500	101.37050	8.35500	101.25771				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B7 On 21/08/2019 Spot Bond					0.00000	101.44273				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B7 On 21/08/2019 Spot Bond					0.00000	101.44273				0.00	0	0
Total TH12B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.44273				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.44273				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.83155				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.83155				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.56439				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.56287				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.05780				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.05449				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.07762				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.04870				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.56270				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.48500	102.57970	8.48500	102.46203				0.00	0	0
Total TH13A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond					0.00000	102.15093				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.37500	103.15146	8.37500	103.03463				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.44261				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					0.00000	101.44413				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					0.00000	101.48822				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					0.00000	101.43682				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					0.00000	101.43804				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					0.00000	101.54903				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					0.00000	101.56119				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					0.00000	101.56422				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					0.00000	101.57247				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					0.00000	101.63260				0.00	0	0
Total TH13C5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.04981				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.04981				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.09526				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.04550				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.08011				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	101.61007				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.39527				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.10000	108.81974	8.10000	108.70046				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	101.57372				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	102.56325				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.15000	106.67929	8.15000	106.56164				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.48797				0.00	0	0
Total TH14B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.90085				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.42415				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.56392				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.90527				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.51532				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.01882				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.98702				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.04451				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.32832				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.35885				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.99718				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.60166				0.00	0	0
Total TH15A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.16639				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.30703				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.32234				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.39231				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.38014				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.13308				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.46376				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	102.04979				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.42728				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.90546				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.82965				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.75077				0.00	0	0
Total TH15D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	100.15884				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.00003				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	100.52491				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	100.20552				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.12500	8.12500	8.12500	99.15544				0.00	0	70,000,000
Total TL20 SPOT										0.00	0	70,000,000
Total For TL20										0.00	0	70,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	59.39642	100.00000	58.83511				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.06654				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.07378				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			8.80000	101.87120	8.80000	101.75206				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.31000	102.35741	9.31000	102.23093				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.40322				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.13446			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			9.72500	97.98698	9.72500	97.85925			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	99.86051			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC07 On 17/09/2019 Spot Bond					0.00000	100.53908			0.00	0	400,000,000
Total TLC07 SPOT									0.00	0	400,000,000
Total For TLC07									0.00	0	400,000,000
TLC08 On 27/03/2020 Spot Bond					0.00000	100.59864			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.03000	104.24821	8.03000	104.13676		534,836,118,410,000.00	66,604,747,000	33,352,607,600	
Total TN20 SPOT								34,836,118,410,000.00	66,604,747,000	33,352,607,600	
Total For TN20								34,836,118,410,000.00	66,604,747,000	33,352,607,600	
TN20/R On 17/09/2020 Spot Bond			100.00000	40.16323	100.00000	39.72314		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	30.71895	100.00000	30.37679		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			8.99000	111.62666	8.99000	111.49116		4,239,076,276,000.00	471,532,400	21,197,583,100	
Total TN23 SPOT								4,239,076,276,000.00	471,532,400	21,197,583,100	
Total For TN23								4,239,076,276,000.00	471,532,400	21,197,583,100	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.98873	100.00000	17.78836		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.95500	99.52872	9.95500	99.39525			23,942,242,885,000.00	2,405,047,000	23,185,707,600
Total TN25 SPOT									23,942,242,885,000.00	2,405,047,000	23,185,707,600
Total For TN25									23,942,242,885,000.00	2,405,047,000	23,185,707,600
TN25/R On 19/08/2025 Spot Bond			100.00000	11.47544	100.00000	11.34762			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.15500	96.85811	10.15500	96.72568			0.00	0	710,000,000
Total TN27 SPOT									0.00	0	710,000,000
Total For TN27									0.00	0	710,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.82473	100.00000	12.68189			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			10.72000	98.95983	10.72000	98.81875			98,624,000,000,000.00	9,200,000,000	11,880,000,000
Total TN30 SPOT									98,624,000,000,000.00	9,200,000,000	11,880,000,000
Total For TN30									98,624,000,000,000.00	9,200,000,000	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.92736	8.00000	118.79998			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			11.52500	94.28324	11.52500	94.13902			126,775,000,000,000.00	11,000,000,000	10,050,000,000
Total TN40 SPOT									126,775,000,000,000.00	11,000,000,000	10,050,000,000
Total For TN40									126,775,000,000,000.00	11,000,000,000	10,050,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.40134	10.75000	100.25782			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.77200	10.00000	105.63400			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.41000	105.37496	8.41000	105.25513			336,400,000,000.00	40,000,000	10,000,000
Total TPDA08 SPOT									336,400,000,000.00	40,000,000	10,000,000
Total For TPDA08									336,400,000,000.00	40,000,000	10,000,000
TRA2A On 14/12/2020 Spot Bond			8.63500	104.98690	8.63500	104.86505			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.43500	8.43500	8.43500	105.20919			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.93113				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	100.95470				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.05360				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond					0.00000	101.09123				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.33522				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	101.33522				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	101.50834				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	101.54616				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond			8.71000	104.94255	8.71000	104.81904				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	101.49977				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	101.53245				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.79283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B:On 14/11/2022 Spot Bond					0.00000	101.75687				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A:On 13/04/2020 Spot Bond					0.00000	100.77762				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A:On 13/04/2022 Spot Bond					0.00000	100.83367				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond					0.00000	100.86000				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			9.01000	102.52430	9.01000	101.60076				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B:On 13/04/2024 Spot Bond					0.00000	100.95912				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11:On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12:On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13:On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14:On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01:On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03:On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22E On 19/03/2020 Spot Bond					0.00000	92.80027				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP22E On 10/10/2019 Spot Bond					0.00000	96.35884				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23C On 09/04/2020 Spot Bond					0.00000	92.45557				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	103.18413				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	103.76624				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	104.01137				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF01 On 26/01/2020 Spot Bond					0.00000	103.13945				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC29 On 18/04/2019 Spot Bond					0.00000	101.81627				0.00	0	0
Total TWC291 SPOT										0.00	0	0
Total For TWC291										0.00	0	0
TWC29 On 24/04/2019 Spot Bond					0.00000	101.75364				0.00	0	0
Total TWC292 SPOT										0.00	0	0
Total For TWC292										0.00	0	0
TWC29 On 30/04/2019 Spot Bond					0.00000	101.62838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC293 SPOT									0.00	0	0
Total For TWC293									0.00	0	0
TWC29 On 15/05/2019 Spot Bond					0.00000	101.31523			0.00	0	0
Total TWC294 SPOT									0.00	0	0
Total For TWC294									0.00	0	0
TWC29 On 29/05/2019 Spot Bond					0.00000	101.04247			0.00	0	0
Total TWC295 SPOT									0.00	0	0
Total For TWC295									0.00	0	0
TWC29 On 05/06/2019 Spot Bond					0.00000	100.87682			0.00	0	0
Total TWC296 SPOT									0.00	0	0
Total For TWC296									0.00	0	0
TWC29 On 05/07/2019 Spot Bond					0.00000	100.20871			0.00	0	0
Total TWC297 SPOT									0.00	0	0
Total For TWC297									0.00	0	0
TWC29 On 10/07/2019 Spot Bond					0.00000	100.06253			0.00	0	0
Total TWC298 SPOT									0.00	0	0
Total For TWC298									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.57800	105.06480	8.57800	104.94498		4,608,101,600.00	537,200	134,300	
Total UG21 SPOT								4,608,101,600.00	537,200	134,300	
Total For UG21								4,608,101,600.00	537,200	134,300	
UG26 On 09/03/2026 Spot Bond			10.35500	105.97366	10.35500	105.82840		3,084,642,666,000.00	297,889,200	74,472,300	
Total UG26 SPOT								3,084,642,666,000.00	297,889,200	74,472,300	
Total For UG26								3,084,642,666,000.00	297,889,200	74,472,300	
VCJA1 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	
VCJA2 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	
VCJA3 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	
VCJA4 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	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L 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
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCPA1L On 20/07/2025 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 VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.99581				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.80845				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.24749				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	99.90842				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.94540				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.30694				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.21457				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR842U SPOT										0.00	0	0
Total For VR842U										0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR843U SPOT										0.00	0	0
Total For VR843U										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
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR845U SPOT										0.00	0	0
Total For VR845U										0.00	0	0
VR846L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR846U SPOT										0.00	0	0
Total For VR846U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.57739				0.00	0	1,005,500,000
Total WHL01 SPOT										0.00	0	1,005,500,000
Total For WHL01										0.00	0	1,005,500,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.48768				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.08423				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
WSP3 On 28/05/2019 Spot Bond			7.49500	103.75432	7.49500	103.64866				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.37500	105.29943	7.37500	105.19414				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			7.64500	106.19645	7.64500	106.08646			1,756,704,796,000.00	229,784,800	57,446,200	
Total WSP5 SPOT									1,756,704,796,000.00	229,784,800	57,446,200	
Total For WSP5									1,756,704,796,000.00	229,784,800	57,446,200	
WSP5/f On 28/05/2021 Spot Bond			100.00000	29.10176	100.00000	28.77761			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			6.78500	97.11166	6.78500	97.02409			0.00	0	0	
Total Z083 SPOT									0.00	0	0	
Total For Z083									0.00	0	0	
Total for SPOT									2.02e+017	839,106,601,000	309,960,896,312	
Total for SPOT :									2.02e+017	839,106,601,000	309,960,896,312	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.02e+017	839,106,613,319	309,961,676,843
Total Options									0.00	0	165,050
Grand Total:									2.02e+017	839,106,613,319	309,961,841,893