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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/05/2019 Bond Future			10.85500	76.92909	10.85500	76.92909			0.00	0	0
ES33 On 01/08/2019 Bond Future			10.98461	78.21179	10.96655	78.31630			0.00	0	350
ES33 On 07/11/2019 Bond Future			11.10612	75.97748	11.08726	76.08460			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.21498	77.44765	11.19535	77.55727			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			11.13000	78.60561	11.13000	78.60561			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.25682	79.90772	11.23870	80.02730			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.37594	77.23544	11.35702	77.35800			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.47866	78.73058	11.45901	78.85591			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			135.77887	135.77887	135.77887	135.77887			0.00	0	0
I2025 On 01/08/2019 Bond Future			137.22680	137.22680	137.00096	137.00096			0.00	0	1,522
I2025 On 07/11/2019 Bond Future			139.99854	139.99854	139.76910	139.76910			0.00	0	0
I2025 On 06/02/2020 Bond Future			141.26804	141.26804	141.03487	141.03487			0.00	0	0

Contract 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	1,522
Total For I2025												0.00	0	1,522
I2029	On	02/05/2019	Bond Future			102.83527	102.83527	102.83527	102.83527			0.00	0	0
I2029	On	01/08/2019	Bond Future			104.89885	104.89885	104.96018	104.96018			26,224,712.50	250	4,180
I2029	On	07/11/2019	Bond Future			105.92652	105.92652	105.98986	105.98986			0.00	0	0
I2029	On	06/02/2020	Bond Future			107.99920	107.99920	108.06433	108.06433			0.00	0	0
Total I2029 Future												26,224,712.50	250	4,180
Total For I2029												26,224,712.50	250	4,180
I2033	On	02/05/2019	Bond Future			105.83702	105.83702	105.83702	105.83702			0.00	0	0
I2033	On	01/08/2019	Bond Future			107.51412	107.51412	107.48103	107.48103			0.00	0	6,090
I2033	On	07/11/2019	Bond Future			108.51986	108.51986	108.48699	108.48699			0.00	0	0
I2033	On	06/02/2020	Bond Future			110.64321	110.64321	110.61017	110.61017			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			124.62585	124.62585	124.62585	124.62585			0.00	0	0
I2038	On	01/08/2019	Bond Future			125.28837	125.28837	125.34198	125.34198			0.00	0	11,535
I2038	On	07/11/2019	Bond Future			127.81902	127.81902	127.87457	127.87457			0.00	0	0
I2038	On	06/02/2020	Bond Future			128.66655	128.66655	128.72392	128.72392			0.00	0	0
Total I2038 Future												0.00	0	11,535
Total For I2038												0.00	0	11,535
I2046	On	02/05/2019	Bond Future			117.77007	117.77007	117.77007	117.77007			0.00	0	0
I2046	On	01/08/2019	Bond Future			119.69662	119.69662	119.65864	119.65864			0.00	0	12,658
I2046	On	07/11/2019	Bond Future			120.39994	120.39994	120.36197	120.36197			0.00	0	0
I2046	On	06/02/2020	Bond Future			122.75592	122.75592	122.71793	122.71793			0.00	0	0
Total I2046 Future												0.00	0	12,658
Total For I2046												0.00	0	12,658
I2050	On	02/05/2019	Bond Future			123.75244	123.75244	123.75244	123.75244			0.00	0	0
I2050	On	01/08/2019	Bond Future			123.96338	123.96338	124.18389	124.18389			0.00	0	10,887
I2050	On	07/11/2019	Bond Future			126.46720	126.46720	126.69307	126.69307			0.00	0	0
I2050	On	06/02/2020	Bond Future			127.10551	127.10551	127.33637	127.33637			0.00	0	0
Total I2050 Future												0.00	0	10,887
Total For I2050												0.00	0	10,887
R186	On	02/05/2019	Bond Future			8.54500	114.72115	8.54500	114.72115		5.92	0.00	0	0
R186	On	01/08/2019	Bond Future			8.63787	111.30155	8.61334	111.44186		6.34	1,113,015.50	10	111,851
R186	On	07/11/2019	Bond Future			8.69727	113.52127	8.67128	113.66517		6.21	0.00	0	0
R186	On	06/02/2020	Bond Future			8.73930	110.41004	8.71187	110.55740		6.45	0.00	0	0
Total R186 Future												1,113,015.50	10	111,851
R186	On	01/08/2019	Bond Future	9.05	Call			3,036.81000	3.03681	2,911,770	6.84	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	10.08	Call			8,027.95000	8.02795	7,887,130	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Call			1,687.40000	1.68740	1,585,880	6.48	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			3,796.95000	3.79695	3,665,180	7.04	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			196.93000	0.19693	199,000	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			2,475.37000	2.47537	2,553,940	6.22	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			662.60000	0.66260	600,860	6.22	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			573.37000	0.57337	588,640	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			5,232.69000	5.23269	5,094,450	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			393.76000	0.39376	402,300	7.04	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			30.64000	0.03064	30,130	7.38	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			2,167.55000	2.16755	2,237,700	6.27	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			821.25000	0.82125	751,090	6.27	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			1,192.75000	1.19275	1,231,540	6.48	0.00	0	6,200
R186	On	01/08/2019	Bond Future	9.53	Call			5,280.86000	5.28086	5,142,490	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			191.24000	0.19124	193,180	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			5,329.13000	5.32913	5,190,640	7.38	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			185.69000	0.18569	187,510	7.38	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			1,383.45000	1.38345	1,422,230	6.37	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,402.42000	1.40242	1,441,740	6.36	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,179.94000	2.17994	2,087,740	6.20	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			1,855.15000	1.85515	1,906,850	6.20	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			3,402.73000	3.40273	3,489,690	5.81	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			921.73000	0.92173	864,790	5.81	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.95	Call			2,914.11000	2.91411	2,808,990	6.37	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			2,949.76000	2.94976	2,844,110	6.38	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,364.69000	1.36469	1,402,940	6.38	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			2,878.65000	2.87865	2,774,070	6.36	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,043.24000	2.04324	1,963,620	6.28	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			2,863.74000	2.86374	2,931,480	6.28	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,070.43000	2.07043	1,990,240	6.29	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			2,836.66000	2.83666	2,903,830	6.29	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,016.23000	2.01623	1,937,180	6.27	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			2,891.03000	2.89103	2,959,340	6.27	0.00	0	0
Total R186 Option												0.00	0	34,200
Total For R186												1,113,015.50	10	146,051
R197	On	02/05/2019	Bond Future			305.04479	305.04479	305.04479	305.04479			0.00	0	0
R197	On	01/08/2019	Bond Future			303.53384	303.53384	303.32035	303.32035			0.00	0	2,507
R197	On	07/11/2019	Bond Future			309.66448	309.66448	309.44892	309.44892			0.00	0	0
R197	On	06/02/2020	Bond Future			308.07993	308.07993	307.86169	307.86169			0.00	0	0
Total R197 Future												0.00	0	2,507

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197									0.00	0	2,507
R202 On 02/05/2019 Bond Future			239.63485	239.63485	239.63485	239.63485			0.00	0	0
R202 On 01/08/2019 Bond Future			240.88888	240.88888	241.92728	241.92728			0.00	0	9,346
R202 On 07/11/2019 Bond Future			245.75412	245.75412	246.81528	246.81528			0.00	0	0
R202 On 06/02/2020 Bond Future			246.50256	246.50256	247.58567	247.58567			0.00	0	0
Total R202 Future									0.00	0	9,346
Total For R202									0.00	0	9,346
R2023 On 02/05/2019 Bond Future			7.71000	101.54509	7.71000	101.54509		2.57	0.00	0	0
R2023 On 01/08/2019 Bond Future			7.74194	103.36454	7.71601	103.44413		2.69	0.00	0	57,458
R2023 On 07/11/2019 Bond Future			7.76801	101.49357	7.73941	101.57548		3.06	0.00	0	0
R2023 On 06/02/2020 Bond Future			7.76792	103.45693	7.73644	103.54095		2.90	0.00	0	0
Total R2023 Future									0.00	0	57,458
R2023 On 01/08/2019 Bond Future	8.94	Call			3,693.36000	3,69336	3,613,880	3.78	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.94	Put			19.67000	0.01967	19,780	3.78	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.95	Call			3,721.90000	3,72190	3,642,400	3.78	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.95	Put			18.88000	0.01888	18,970	3.78	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.93	Call			3,664.86000	3,66486	3,585,400	3.78	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.93	Put			20.50000	0.02050	20,630	3.78	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.99	Put			622.53000	0.62253	646,640	3.23	0.00	0	0
R2023 On 07/11/2019 Bond Future	8.00	Call			1,356.89000	1,35689	1,298,740	3.24	0.00	0	0
R2023 On 07/11/2019 Bond Future	8.00	Put			613.60000	0.61360	637,360	3.24	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.98	Call			1,317.80000	1,31780	1,260,350	3.23	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.98	Put			631.31000	0.63131	655,770	3.23	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.99	Call			1,337.42000	1,33742	1,279,620	3.23	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Call			743.89000	0.74389	704,210	2.75	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Put			1,297.05000	1,29705	1,341,390	2.75	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Call			757.03000	0.75703	716,960	2.76	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Put			1,283.30000	1,28330	1,327,250	2.76	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Call			730.52000	0.73052	691,240	2.74	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Put			1,310.57000	1,31057	1,355,310	2.74	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									0.00	0	57,458
R2030 On 02/05/2019 Bond Future			9.13000	94.46921	9.13000	94.46921		8.46	0.00	0	0
R2030 On 01/08/2019 Bond Future			9.23005	91.97570	9.21105	92.09480		8.91	0.00	0	45,347
R2030 On 07/11/2019 Bond Future			9.29535	93.81052	9.27548	93.93262		8.86	0.00	0	0
R2030 On 06/02/2020 Bond Future			9.34801	91.61590	9.32728	91.74092		9.33	0.00	0	0
Total R2030 Future									0.00	0	45,347
R2030 On 01/08/2019 Bond Future	8.77	Call			530.22000	0.53022	482,760	8.37	0.00	0	0
R2030 On 01/08/2019 Bond Future	9.68	Call			3,512.37000	3,51237	3,399,580	9.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/08/2019	Bond Future	9.15	Call			1,426.49000	1.42649	1,344,270	8.81	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			1,591.72000	1.59172	1,623,070	8.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			397.67000	0.39767	398,600	9.82	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			5,725.46000	5.72546	5,829,340	7.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			106.02000	0.10602	90,800	7.89	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	8.77	Put			3,353.49000	3.35349	3,425,130	8.37	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			1,448.38000	1.44838	1,476,020	8.93	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			1,817.24000	1.81724	1,725,780	8.93	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			631.90000	0.63190	638,210	9.45	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	8.67	Put			3,858.51000	3.85851	3,939,410	8.23	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			379.19000	0.37919	340,990	8.23	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			1,810.56000	1.81056	1,847,440	8.81	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			4,689.18000	4.68918	4,570,680	9.85	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			381.09000	0.38109	381,690	9.85	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,587.96000	4.58796	4,469,790	9.82	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Call			1,647.85000	1.64785	1,560,100	8.88	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			3,559.30000	3.55930	3,446,190	9.47	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			618.73000	0.61873	624,720	9.47	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.91	Call			4,638.52000	4.63852	4,520,180	9.84	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			389.30000	0.38930	390,060	9.84	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,102.02000	3.10202	3,010,890	9.09	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			1,855.46000	1.85546	1,886,430	9.09	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			0.00000	0.00000	2,924,170	8.74	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			5,003.10000	5.00310	5,084,160	8.15	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			720.98000	0.72098	679,940	8.15	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	8.57	Put			0.00000	0.00000	5,233,540	8.11	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,854.80000	1.85480	1,783,170	8.72	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.76	Call			4,234.07000	4.23407	4,131,970	9.49	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			1,317.11000	1.31711	1,337,110	9.49	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.47	Put			1,879.04000	1.87904	1,910,460	9.08	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Put			2,942.57000	2.94257	2,993,040	8.72	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			0.00000	0.00000	633,090	8.11	13,061,279.79	20,631	20,631
R2030	On	07/11/2019	Bond Future	9.12	Call			0.00000	0.00000	1,839,130	8.74	37,943,091.03	20,631	20,631
R2030	On	07/11/2019	Bond Future	9.70	Call			0.00000	0.00000	3,880,400	9.40	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			0.00000	0.00000	1,440,010	9.40	29,708,846.31	20,631	20,631
R2030	On	07/11/2019	Bond Future	9.49	Call			3,139.07000	3.13907	3,047,490	9.10	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,832.13000	1.83213	1,862,650	9.10	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,065.18000	3.06518	2,974,500	9.08	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,432.58000	2.43258	2,360,360	9.22	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			3,572.43000	3.57243	3,625,230	9.22	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,461.83000	2.46183	2,389,160	9.23	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
R2030	On	06/02/2020	Bond Future	9.15	Put			3,540.34000	3.54034	3,592,690	9.23	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,491.25000	2.49125	2,418,130	9.24	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			3,508.48000	3.50848	3,560,380	9.24	0.00	0	0
Total R2030 Option												80,713,217.13	61,893	103,443
Total For R2030												80,713,217.13	61,893	148,790
R2032	On	02/05/2019	Bond Future			9.37000	92.53443	9.37000	92.53443		9.75	0.00	0	0
R2032	On	01/08/2019	Bond Future			9.46718	93.99806	9.44300	94.16347		9.67	0.00	0	41,085
R2032	On	07/11/2019	Bond Future			9.53748	91.71151	9.51228	91.88091		10.10	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.59400	93.48616	9.56784	93.65931		10.25	0.00	0	0
Total R2032 Future												0.00	0	41,085
R2032	On	01/08/2019	Bond Future	10.11	Put			477.81000	0.47781	485,420	10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			4,783.59000	4.78359	4,626,440	10.58	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			497.58000	0.49758	505,840	10.58	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			4,837.69000	4.83769	4,680,210	10.60	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			487.66000	0.48766	495,590	10.60	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			4,891.79000	4.89179	4,733,990	10.62	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,444.07000	3.44407	3,322,790	10.33	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			2,060.70000	2.06070	2,108,820	10.33	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,364.45000	3.36445	3,244,410	10.31	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			2,113.00000	2.11300	2,162,360	10.31	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,404.29000	3.40429	3,283,620	10.32	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			2,086.85000	2.08685	2,135,580	10.32	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			3,966.61000	3.96661	4,042,900	10.16	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,808.74000	2.80874	2,711,290	10.17	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			3,930.61000	3.93061	4,006,310	10.17	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,745.72000	2.74572	2,649,460	10.15	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			4,002.54000	4.00254	4,079,430	10.15	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,777.30000	2.77730	2,680,440	10.16	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	41,085
R2035	On	02/05/2019	Bond Future			9.60000	95.77775	9.60000	95.77775		10.53	0.00	0	0
R2035	On	01/08/2019	Bond Future			9.68731	97.35963	9.66833	97.50358		10.47	0.00	0	55,268
R2035	On	07/11/2019	Bond Future			9.76118	94.79829	9.74143	94.94575		10.98	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.82413	96.63238	9.80364	96.78319		11.18	0.00	0	0
Total R2035 Future												0.00	0	55,268
R2035	On	01/08/2019	Bond Future	10.23	Put			668.17000	0.66817	672,290	11.23	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,850.91000	4.85091	4,710,780	11.25	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			654.80000	0.65480	658,620	11.25	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,735.86000	4.73586	4,596,340	11.21	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			681.80000	0.68180	686,230	11.21	0.00	0	0

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	01/08/2019	Bond Future	10.23	Call			4,793.30000	4.79330	4,653,470	11.23	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,548.92000	3.54892	3,441,550	11.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,521.50000	2.52150	2,561,590	11.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,591.58000	3.59158	3,483,660	11.14	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,490.66000	2.49066	2,530,200	11.14	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,506.51000	3.50651	3,399,690	11.12	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			2,552.67000	2.55267	2,593,310	11.12	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			4,602.04000	4.60204	4,665,360	11.03	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			3,042.60000	3.04260	2,954,580	11.04	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			4,561.25000	4.56125	4,624,040	11.04	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,077.18000	3.07718	2,988,650	11.05	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			4,520.41000	4.52041	4,582,690	11.05	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			3,007.88000	3.00788	2,920,390	11.03	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	55,268
R2037	On	02/05/2019	Bond Future			9.69500	92.20264	9.69500	92.20264		11.09	0.00	0	0
R2037	On	01/08/2019	Bond Future			9.79109	89.42820	9.77223	89.57196		11.56	0.00	0	46,485
R2037	On	07/11/2019	Bond Future			9.86025	91.21222	9.84065	91.35960		11.59	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.91840	88.71687	9.89810	88.86762		12.38	0.00	0	0
Total R2037 Future												0.00	0	46,485
R2037	On	01/08/2019	Bond Future	10.30	Call			4,656.83000	4.65683	4,517,710	12.55	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			763.11000	0.76311	767,750	12.55	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,713.66000	4.71366	4,574,210	12.58	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			748.68000	0.74868	752,990	12.58	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,600.19000	4.60019	4,461,400	12.53	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			777.81000	0.77781	782,780	12.53	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,688.13000	2.68813	2,729,150	11.83	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,547.87000	3.54787	3,440,950	11.84	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,656.16000	2.65616	2,696,620	11.84	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,590.31000	3.59031	3,482,840	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,624.50000	2.62450	2,664,410	11.85	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,505.65000	3.50565	3,399,290	11.83	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			3,012.66000	3.01266	2,925,450	12.29	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			4,810.16000	4.81016	4,873,700	12.29	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			3,047.19000	3.04719	2,959,450	12.30	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			4,768.10000	4.76810	4,831,110	12.30	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3,081.61000	3.08161	2,993,350	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			4,726.03000	4.72603	4,788,520	12.31	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	46,485

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	02/05/2019	Bond Future			9.78000	95.48585	9.78000	95.48585		11.49	0.00	0	0
R2040	On	01/08/2019	Bond Future			9.87040	92.55052	9.85153	92.70534		12.00	0.00	0	28,625
R2040	On	07/11/2019	Bond Future			9.93918	94.39690	9.91959	94.55554		12.04	0.00	0	0
R2040	On	06/02/2020	Bond Future			9.99723	91.71257	9.97695	91.87489		12.89	0.00	0	0
Total R2040 Future												0.00	0	28,625
R2040	On	01/08/2019	Bond Future	10.36	Put			876.23000	0.87623	881,770	13.17	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			4,967.68000	4.96768	4,818,030	13.19	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			859.86000	0.85986	865,030	13.19	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,028.07000	5.02807	4,878,060	13.22	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			843.92000	0.84392	848,730	13.22	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			4,907.60000	4.90760	4,758,320	13.17	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			3,762.30000	3.76230	3,647,470	12.09	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			2,794.01000	2.79401	2,837,820	12.09	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			3,807.88000	3.80788	3,692,450	12.10	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			2,759.91000	2.75991	2,803,120	12.10	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			3,716.68000	3.71668	3,602,450	12.08	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			2,828.19000	2.82819	2,872,600	12.08	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			0.00000	0.00000	3,782,300	11.80	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Call			0.00000	0.00000	2,645,660	11.80	3,333,531.60	1,260	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			0.00000	0.00000	6,473,660	11.00	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			0.00000	0.00000	1,064,610	11.00	2,682,817.20	2,520	1,260
R2040	On	06/02/2020	Bond Future	9.75	Put			5,072.96000	5.07296	5,141,180	12.62	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			3,262.20000	3.26220	3,167,530	12.63	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			5,027.56000	5.02756	5,095,210	12.63	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			3,187.26000	3.18726	3,093,740	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			5,118.06000	5.11806	5,186,860	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			3,224.94000	3.22494	3,130,840	12.62	0.00	0	0
Total R2040 Option												6,016,348.80	3,780	2,520
Total For R2040												6,016,348.80	3,780	31,145
R2044	On	02/05/2019	Bond Future			9.80000	92.58518	9.80000	92.58518		12.08	0.00	0	0
R2044	On	01/08/2019	Bond Future			9.88714	89.72107	9.86820	89.87966		12.61	269,163.21	3	38,205
R2044	On	07/11/2019	Bond Future			9.95287	91.51102	9.93324	91.67342		12.68	0.00	0	0
R2044	On	06/02/2020	Bond Future			10.00826	88.89619	9.98797	89.06225		13.61	0.00	0	0
Total R2044 Future												269,163.21	3	38,205
R2044	On	01/08/2019	Bond Future	9.36	Call			636.37000	0.63637	577,470	11.90	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,311.64000	2.31164	2,352,370	12.79	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,242.83000	2.24283	2,124,970	12.79	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			5,948.81000	5.94881	5,791,250	14.27	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			701.64000	0.70164	638,960	11.97	63,896.00	100	228
R2044	On	01/08/2019	Bond Future	9.74	Put			2,839.98000	2.83998	2,893,340	12.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/08/2019	Bond Future	9.74	Call			1,754.04000	1.75404	1,648,810	12.59	164,881.00	100	228
R2044	On	01/08/2019	Bond Future	10.27	Call			4,361.27000	4.36127	4,213,070	13.62	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			892.95000	0.89295	898,590	13.89	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			5,073.18000	5.07318	5,172,870	11.90	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,140.60000	5.14060	4,986,930	13.94	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			860.31000	0.86031	865,230	13.94	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,018.55000	5.01855	4,865,600	13.89	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			1,095.03000	1.09503	1,105,420	13.62	110,542.00	100	228
R2044	On	01/08/2019	Bond Future	10.53	Put			674.48000	0.67448	675,510	14.27	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			4,866.51000	4.86651	4,962,420	11.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			5,079.49000	5.07949	4,926,180	13.92	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			876.48000	0.87648	881,760	13.92	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Call			6,262.63000	6.26263	6,121,960	13.50	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			1,614.22000	1.61422	1,635,950	13.50	163,595.00	100	328
R2044	On	07/11/2019	Bond Future	9.19	Put			7,392.47000	7.39247	7,504,140	11.37	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			861.64000	0.86164	810,910	11.37	81,091.00	100	328
R2044	On	07/11/2019	Bond Future	9.74	Put			4,146.97000	4.14697	4,213,210	12.35	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,834.51000	2.83451	2,878,870	12.76	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			3,921.21000	3.92121	3,802,560	12.77	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			2,799.98000	2.79998	2,843,730	12.77	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			3,828.13000	3.82813	3,710,700	12.75	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			2,521.56000	2.52156	2,425,400	12.35	242,540.00	100	328
R2044	On	07/11/2019	Bond Future	10.05	Put			2,869.40000	2.86940	2,914,370	12.75	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Call			3,874.55000	3.87455	3,756,510	12.76	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Call			8,151.88000	8.15188	8,010,320	14.82	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			2,036.56000	2.03656	2,061,060	14.82	206,106.00	100	328
R2044	On	06/02/2020	Bond Future	9.77	Call			3,338.70000	3.33870	3,241,680	13.34	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			5,155.87000	5.15587	5,224,910	13.34	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			3,377.15000	3.37715	3,279,540	13.36	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			5,109.60000	5.10960	5,178,050	13.36	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			9,126.26000	9.12626	9,238,890	12.32	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			1,225.80000	1.22580	1,172,370	12.32	117,237.00	100	328
R2044	On	06/02/2020	Bond Future	9.74	Put			5,296.48000	5.29648	5,367,280	13.31	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			3,224.37000	3.22437	3,129,110	13.31	312,911.00	100	328
R2044	On	06/02/2020	Bond Future	9.76	Call			3,300.78000	3.30078	3,204,340	13.33	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			5,202.80000	5.20280	5,272,420	13.33	0.00	0	0
Total R2044 Option												1,462,799.00	900	2,952
Total For R2044												1,731,962.21	903	41,157
R2048	On	02/05/2019	Bond Future			9.75000	91.99641	9.75000	91.99641		12.48	0.00	0	0
R2048	On	01/08/2019	Bond Future			9.82417	93.54037	9.80507	93.70631		12.45	0.00	0	102,934

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/11/2019	Bond Future			9.88960	90.96625	9.86980	91.13620		13.14	0.00	0	48
R2048	On	06/02/2020	Bond Future			9.94530	92.72623	9.92484	92.89997		13.44	0.00	0	0
Total R2048 Future												0.00	0	102,982
R2048	On	01/08/2019	Bond Future	10.34	Call			5,306.39000	5.30639	5,146,110	13.62	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			853.55000	0.85355	859,210	13.62	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,369.82000	5.36982	5,209,180	13.64	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			837.45000	0.83745	842,750	13.64	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,433.43000	5.43343	5,272,420	13.66	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			821.65000	0.82165	826,580	13.66	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,173.17000	4.17317	4,048,020	13.51	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			2,897.93000	2.89793	2,942,730	13.51	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			4,223.30000	4.22330	4,097,530	13.53	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			2,864.29000	2.86429	2,908,470	13.53	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			4,123.51000	4.12351	3,998,990	13.49	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			2,932.19000	2.93219	2,977,620	13.49	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			5,233.36000	5.23336	5,305,530	13.12	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			3,380.11000	3.38011	3,279,780	13.09	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			5,328.91000	5.32891	5,402,320	13.09	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			3,420.55000	3.42055	3,319,600	13.11	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			5,281.11000	5.28111	5,353,900	13.11	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			3,460.90000	3.46090	3,359,330	13.12	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	102,982
R207	On	02/05/2019	Bond Future			6.27500	102.87892	6.27500	102.87892		0.17	0.00	0	0
R207	On	01/08/2019	Bond Future			5.73156	101.05431	5.72225	101.05839		0.15	0.00	0	4,891
R207	On	07/11/2019	Bond Future			3.07203	103.06981	3.04483	103.07469		0.04	0.00	0	0
Total R207 Future												0.00	0	4,891
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			698.41000	0.69841	694,330	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			702.73000	0.70273	698,650	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.25	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			707.04000	0.70704	702,960	0.25	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.24000	0.00024	0,180	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			173.99000	0.17399	178,810	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Call			0.20000	0.00020	0,160	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			177.56000	0.17756	182,400	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.22000	0.00022	0,170	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			175.77000	0.17577	180,600	0.10	0.00	0	0
Total R207 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R207												0.00	0	4,891
R208	On	02/05/2019	Bond Future			6.78000	100.62071	6.78000	100.62071		0.77	0.00	0	0
R208	On	01/08/2019	Bond Future			6.63505	102.52597	6.66853	102.47434		0.83	0.00	0	10,880
R208	On	07/11/2019	Bond Future			6.45639	101.16589	6.49612	101.11396		0.89	0.00	0	0
R208	On	06/02/2020	Bond Future			6.13696	103.12301	6.18521	103.07062		0.75	0.00	0	0
Total R208 Future												0.00	0	10,880
R208	On	01/08/2019	Bond Future	8.17	Put			0.18000	0.00018	0,110	1.45	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Call			2,249.74000	2.24974	2,301,290	1.45	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			0.21000	0.00021	0,130	1.45	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,264.67000	2.26467	2,316,230	1.45	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.19000	0.00019	0,120	1.45	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,279.61000	2.27961	2,331,170	1.45	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			575.28000	0.57528	611,640	1.04	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			127.36000	0.12736	111,790	1.04	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			553.94000	0.55394	589,800	1.03	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			131.99000	0.13199	115,920	1.03	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			564.71000	0.56471	600,820	1.03	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			129.77000	0.12977	113,950	1.03	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			232.19000	0.23219	255,970	0.73	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			292.14000	0.29214	263,530	0.73	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			237.97000	0.23797	262,090	0.73	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			287.06000	0.28706	258,790	0.73	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			226.49000	0.22649	249,920	0.72	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			297.31000	0.29731	268,350	0.72	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	10,880
R209	On	02/05/2019	Bond Future			9.55500	73.17464	9.55500	73.17464		11.80	0.00	0	0
R209	On	01/08/2019	Bond Future			9.63466	74.37264	9.61558	74.49670		11.91	0.00	0	87,922
R209	On	07/11/2019	Bond Future			9.69786	72.70343	9.67808	72.83050		12.45	0.00	0	0
R209	On	06/02/2020	Bond Future			9.74893	74.11023	9.72850	74.24014		12.69	0.00	0	0
Total R209 Future												0.00	0	87,922
R209	On	01/08/2019	Bond Future	10.16	Call			4,079.79000	4.07979	3,959,310	13.17	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			658.45000	0.65845	662,030	13.17	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,128.13000	4.12813	4,007,380	13.20	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			646.18000	0.64618	649,490	13.20	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			4,031.60000	4.03160	3,911,390	13.15	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			372.78000	0.37278	370,950	13.87	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Put			670.94000	0.67094	674,790	13.15	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,986.39000	2.98639	3,045,090	11.63	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			888.76000	0.88876	823,400	11.63	0.00	0	7,560

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	9.80	Put			1,281.03000	1.28103	1,299,860	12.38	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,467.29000	2.46729	2,362,060	12.38	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.46	Call			5,578.66000	5.57866	5,452,770	13.87	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,039.55000	3.03955	2,947,060	12.53	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,198.21000	2.19821	2,232,790	12.53	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,076.05000	3.07605	2,983,100	12.55	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			2,171.52000	2.17152	2,205,640	12.55	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,003.03000	3.00303	2,911,030	12.52	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,224.96000	2.22496	2,260,030	12.52	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,585.89000	2.58589	2,510,380	12.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,996.73000	3.99673	4,051,130	12.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,615.90000	2.61590	2,539,940	12.42	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,961.31000	3.96131	4,015,260	12.42	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,556.06000	2.55606	2,481,000	12.40	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			4,032.42000	4.03242	4,087,270	12.40	0.00	0	0
Total R209 Option												0.00	0	22,680
Total For R209												0.00	0	110,602
R210	On	02/05/2019	Bond Future			189.09949	189.09949	189.09949	189.09949			0.00	0	0
R210	On	01/08/2019	Bond Future			192.85440	192.85440	192.49336	192.49336			0.00	0	3,142
R210	On	07/11/2019	Bond Future			194.15095	194.15095	193.78384	193.78384			0.00	0	0
R210	On	06/02/2020	Bond Future			197.95008	197.95008	197.57690	197.57690			0.00	0	0
Total R210 Future												0.00	0	3,142
Total For R210												0.00	0	3,142
R212	On	02/05/2019	Bond Future			158.51860	158.51860	158.51860	158.51860			0.00	0	0
R212	On	01/08/2019	Bond Future			159.44995	159.44995	159.17408	159.17408			0.00	0	6,690
R212	On	07/11/2019	Bond Future			162.67069	162.67069	162.39038	162.39038			0.00	0	0
R212	On	06/02/2020	Bond Future			163.61428	163.61428	163.32928	163.32928			0.00	0	0
Total R212 Future												0.00	0	6,690
Total For R212												0.00	0	6,690
R213	On	02/05/2019	Bond Future			9.25500	85.27610	9.25500	85.27610		9.33	0.00	0	0
R213	On	01/08/2019	Bond Future			9.34806	86.62651	9.32896	86.74490		9.48	0.00	0	17,140
R213	On	07/11/2019	Bond Future			9.41673	84.80238	9.39681	84.92369		9.84	0.00	0	0
R213	On	06/02/2020	Bond Future			9.47404	86.44290	9.45332	86.56704		9.95	0.00	0	0
Total R213 Future												0.00	0	17,140
R213	On	01/08/2019	Bond Future	9.99	Put			456.36000	0.45636	457,600	10.60	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			4,475.13000	4.47513	4,357,800	10.62	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			447.21000	0.44721	448,270	10.62	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			4,377.36000	4.37736	4,260,410	10.58	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			465.68000	0.46568	467,120	10.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/08/2019	Bond Future	9.99	Call			4,426.19000	4.42619	4,309,040	10.60	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,106.26000	3.10626	3,015,730	10.27	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			1,939.60000	1.93960	1,970,380	10.27	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,143.64000	3.14364	3,052,670	10.29	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			1,917.19000	1.91719	1,947,530	10.29	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,069.30000	3.06930	2,979,210	10.26	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			1,962.50000	1.96250	1,993,720	10.26	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			3,502.87000	3.50287	3,554,580	9.71	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			2,396.79000	2.39679	2,325,260	9.69	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			3,566.91000	3.56691	3,619,520	9.69	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,425.56000	2.42556	2,353,580	9.70	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			3,534.62000	3.53462	3,586,780	9.70	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,454.81000	2.45481	2,382,380	9.71	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	17,140
R214	On	02/05/2019	Bond Future			9.76000	71.95915	9.76000	71.95915		12.82	0.00	0	0
R214	On	01/08/2019	Bond Future			9.83990	73.13254	9.82082	73.26146		12.81	0.00	0	10,672
R214	On	07/11/2019	Bond Future			9.90620	71.29302	9.88645	71.42497		13.45	0.00	0	0
R214	On	06/02/2020	Bond Future			9.96271	72.67229	9.94231	72.80721		13.72	0.00	0	0
Total R214 Future												0.00	0	10,672
R214	On	01/08/2019	Bond Future	10.33	Call			4,067.08000	4.06708	3,942,800	13.99	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			751.32000	0.75132	755,960	13.99	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,116.23000	4.11623	3,991,640	14.02	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			737.87000	0.73787	742,200	14.02	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,018.19000	4.01819	3,894,220	13.97	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			765.12000	0.76512	770,070	13.97	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,237.26000	3.23726	3,140,720	13.82	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,418.30000	2.41830	2,453,710	13.82	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,275.76000	3.27576	3,178,740	13.84	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,391.18000	2.39118	2,426,110	13.84	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,198.94000	3.19894	3,102,890	13.80	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,445.69000	2.44569	2,481,590	13.80	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			2,736.33000	2.73633	2,657,350	13.39	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			4,233.77000	4.23377	4,289,710	13.39	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			2,767.90000	2.76790	2,688,450	13.40	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			4,196.90000	4.19690	4,252,370	13.40	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			2,705.19000	2.70519	2,626,680	13.38	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			4,271.17000	4.27117	4,327,580	13.38	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	10,672

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Bond										115,799,256.14	66,836	898,432
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
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

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

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 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	01/08/2019	GOVI			666.24200	666.24200	667.17600	667.17600			0.00	0	444
GOVI	On	07/11/2019	GOVI			679.52200	679.52200	680.48200	680.48200			0.00	0	0
GOVI	On	06/02/2020	GOVI			692.65700	692.65700	693.64100	693.64100			0.00	0	0
Total GOVI Future												0.00	0	444
GOVI	On	01/08/2019	GOVI	638.68	Call			284,960.00000	28.49600	275,620,000		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			284,860.00000	28.48600	275,520,000		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			285,060.00000	28.50600	275,720,000		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			75,720.00000	7.57200	66,120,000		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			75,620.00000	7.56200	66,020,000		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			75,820.00000	7.58200	66,220,000		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			94,990.00000	9.49900	104,830,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/02/2020 GOVI	703.15	Put			95,090.00000	9.50900	104,930,000		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			94,890.00000	9.48900	104,730,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	444
Total for GOVI									0.00	0	444
AL37 On 01/08/2019 Index Future			643.80600	643.80600	644.31200	644.31200			0.00	0	0
AL37 On 07/11/2019 Index Future			656.63800	656.63800	657.16200	657.16200			0.00	0	0
AL37 On 06/02/2020 Index Future			669.33100	669.33100	669.87000	669.87000			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/08/2019 Index Future			745.25400	745.25400	746.14900	746.14900			0.00	0	0
AL7T On 07/11/2019 Index Future			760.10900	760.10900	761.03000	761.03000			0.00	0	0
AL7T On 06/02/2020 Index Future			774.80200	774.80200	775.74600	775.74600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/08/2019 Index Future			673.00800	673.00800	673.89400	673.89400			0.00	0	975
ALBI On 07/11/2019 Index Future			686.42300	686.42300	687.33300	687.33300			0.00	0	0
ALBI On 06/02/2020 Index Future			699.69200	699.69200	700.62500	700.62500			0.00	0	0
Total ALBI Future									0.00	0	975
Total For ALBI									0.00	0	975
IGOV On 01/08/2019 Index Future			266.88500	266.88500	266.92200	266.92200			0.00	0	815
IGOV On 07/11/2019 Index Future			272.27400	272.27400	272.31500	272.31500			0.00	0	219
IGOV On 06/02/2020 Index Future			277.60000	277.60000	277.64300	277.64300			0.00	0	0
Total IGOV Future									0.00	0	1,034
Total For IGOV									0.00	0	1,034
Total for Index									0.00	0	2,009
JIBAR f On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR f On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR f On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.41000	96.41000	96.43000	96.43000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives :									115,799,256.14	66,836	900,936
AA06 On 15/04/2021 Spot Bond				99.97398		99.94917			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			8.50000	102.36667	8.53000	102.29028		448,490,600,000.00		52,763,600	172,170,700
Total AA07 SPOT									448,490,600,000.00	52,763,600	172,170,700
Total For AA07									448,490,600,000.00	52,763,600	172,170,700
AB01/R On 24/11/2020 Spot Bond			10.00000	105.81700	10.00000	105.78900			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	99.73553	10.84000	105.10817			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	102.02693	11.37000	101.99627			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	102.14292	11.81000	102.11107			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	30.05713	100.00000	29.99097				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	27.88566	100.00000	27.82325				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.50000	282.92315	4.51000	282.70201				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				102.01754		101.99504				0.00	0	1,000,000,000
Total ABFN08 SPOT										0.00	0	1,000,000,000
Total For ABFN08										0.00	0	1,000,000,000
ABFN09 On 17/03/2026 Spot Bond				101.42996		101.40471				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.29627		100.27399				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 14/05/2020 Spot Bond				100.44126		100.42020				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				101.36444		101.34258				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.49624		100.47493				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				101.13616		101.11409				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 17/05/2019 Spot Bond				99.84835		99.82627				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN18 On 26/09/2023 Spot Bond				102.85316		102.82894				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20 On 30/05/2020 Spot Bond				102.02464		102.00124				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond				102.96998		102.94577				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				103.79187		103.76684				0.00	0	30,000,000
Total ABFN22 SPOT										0.00	0	30,000,000
Total For ABFN22										0.00	0	30,000,000
ABFN2 On 25/05/2027 Spot Bond				104.24574		104.22043				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				100.76414		100.74158				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2 On 17/10/2024 Spot Bond				100.56144		100.53697				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				102.56128		102.53604				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				101.61519		101.59157				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2 On 29/08/2023 Spot Bond				101.66363		101.63932				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				102.17277		102.14822				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				102.04049		102.01528				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				99.89382		99.87233				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				99.89043		99.86827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond				99.88970		99.86741				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				99.43219		99.41056				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond				100.06469		100.04311				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				100.26715		100.24534				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3: On 07/02/2029 Spot Bond				100.06725		100.04475				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond				100.39206		100.36898				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				101.15609		101.13457				0.00	0	80,000,000
Total ABK10 SPOT										0.00	0	80,000,000
Total For ABK10										0.00	0	80,000,000
ABK11 On 20/05/2019 Spot Bond				99.74905		102.15494				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				97.20595		99.88374				0.00	0	40,000,000
Total ABK12 SPOT										0.00	0	40,000,000
Total For ABK12										0.00	0	40,000,000
ABK6 On 05/06/2020 Spot Bond				101.75204		101.72478				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				101.68835		101.66144				0.00	0	10,000,000
Total ABK7 SPOT										0.00	0	10,000,000
Total For ABK7										0.00	0	10,000,000
ABK8 On 03/06/2021 Spot Bond				101.14056		101.11107				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK8 SPOT									0.00	0	10,000,000
Total For ABK8									0.00	0	10,000,000
ABK9 On 18/11/2019 Spot Bond				99.75258		99.72817			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.64000	147.32502	5.69500	147.18118			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	53.63217	100.00000	53.49862			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			6.19000	128.17389	6.24500	127.95820		247,600,000,000.00		40,000,000	80,000,000
Total ABKI03 SPOT								247,600,000,000.00		40,000,000	80,000,000
Total For ABKI03								247,600,000,000.00		40,000,000	80,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	19.77052	100.00000	19.72155		0.00		0	0
Total ABKI03/R212 SPOT								0.00		0	0
Total For ABKI03/R212								0.00		0	0
ABKI04 On 13/03/2024 Spot Bond			8.38500	120.35267	8.41000	120.17217		586,950,000,000.00		70,000,000	70,000,000
Total ABKI04 SPOT								586,950,000,000.00		70,000,000	70,000,000
Total For ABKI04								586,950,000,000.00		70,000,000	70,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.79883	100.00000	9.77467		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				92.93278		92.80916		0.00	5,487,789,954		5,487,789,954
Total ABKS1 SPOT								0.00	5,487,789,954		5,487,789,954
Total For ABKS1								0.00	5,487,789,954		5,487,789,954
ABN05 On 18/04/2021 Spot Bond			3.81000	198.20752	3.82000	198.09761		0.00		0	0
Total ABN05 SPOT								0.00		0	0
Total For ABN05								0.00		0	0
ABN61 On 31/01/2025 Spot Bond			3.68500	129.60946	3.71000	129.39059		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			3.96000	174.68301	3.98000	174.34728		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			3.58500	224.97467	3.54500	225.90182		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.31000	96.56825	9.28500	96.62074			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			9.97500	106.77098	9.95000	106.87619			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			7.87500	98.78556	7.90500	98.71351			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			10.52000	103.91144	10.49500	104.01107			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.90000	103.45685	7.93000	103.38157			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.70000	101.38964	7.70000	101.36848		323,141,280,000.00		41,966,400	36,538,200
Total ABS12 SPOT								323,141,280,000.00		41,966,400	36,538,200
Total For ABS12								323,141,280,000.00		41,966,400	36,538,200
ABS12/ On 14/05/2020 Spot Bond			9.20000	99.95670	9.20000	99.93187			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			8.58000	102.74774	8.61000	102.64435		506,522,016,000.00		59,035,200	247,865,900
Total ABS13 SPOT								506,522,016,000.00		59,035,200	247,865,900
Total For ABS13								506,522,016,000.00		59,035,200	247,865,900
ABS14 On 11/11/2020 Spot Bond			7.71000	102.19092	7.74000	102.12706			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.51000	103.70718	8.48500	103.75947		5,616,600,000,000.00		660,000,000	330,000,000
Total ABS15 SPOT								5,616,600,000,000.00		660,000,000	330,000,000
Total For ABS15								5,616,600,000,000.00		660,000,000	330,000,000
ABS16 On 11/11/2025 Spot Bond			9.26000	105.42525	9.23500	105.52329			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			9.43000	106.91234	9.40500	107.03586			0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 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			8.67000	105.37198	8.64500	105.43963			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.73000	104.06596	7.73000	104.04428		970,748,860,000.00	125,582,000	924,923,900	
Total ABS6 SPOT								970,748,860,000.00	125,582,000	924,923,900	
Total For ABS6								970,748,860,000.00	125,582,000	924,923,900	
ABS7 On 11/09/2026 Spot Bond			9.40500	98.25743	9.38000	98.36082		6,416,649,657,000.00	682,259,400	4,597,831,100	
Total ABS7 SPOT								6,416,649,657,000.00	682,259,400	4,597,831,100	
Total For ABS7								6,416,649,657,000.00	682,259,400	4,597,831,100	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.28165	100.00000	10.25901		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			3.35000	296.10757	3.36000	295.88417		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.89000	156.85692	2.94500	156.57958		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ABT01U SPOT								0.00	0	0	
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	
ACL08€ On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500		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				90.86892		90.83855		0.00	0	0	
Total ACL097 SPOT								0.00	0	0	
Total For ACL097								0.00	0	0	
ACL09€ On 20/12/2025 Spot Bond				89.94714		89.91705		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.85000	102.65122	7.85000	102.60786				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				237.09188		237.09188				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				237.09858		237.09858				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				101.31418		101.28821				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				101.31835		101.29229				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			8.48500	103.90962	8.48500	103.88570				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				101.31440		101.28843				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.24526		101.22066				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				101.42717		101.40361				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				101.30727		101.28143				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				101.85976		101.83460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.34170		101.31517				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				101.34595		101.31934				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.34595		101.31934				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/12/2022 Spot Bond				101.36945		101.34237				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				101.36945		101.34237				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				161.02970		161.02970				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				164.00742		164.00742				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/09/2020 Spot Bond				97.72452		97.69265				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				101.30177		101.27604				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				99.92822		99.90409				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				100.35838		100.33277				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				101.29622		101.27060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.27550		101.25029				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				102.02951		102.00603				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond				102.36646		102.34221				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond				101.85894		101.83525				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond				101.86959		101.84576				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond				101.87641		101.84906				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				100.79196		100.76542				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				102.69670		102.66448				0.00	150,000,000	75,000,000
Total AGT01 SPOT										0.00	150,000,000	75,000,000
Total For AGT01										0.00	150,000,000	75,000,000
AHF2A On 18/07/2021 Spot Bond				100.53709		100.51262				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				100.23171		100.20731				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				100.28799		100.26116				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A On 18/04/2022 Spot Bond				100.52826		100.50420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A1 On 18/04/2022 Spot Bond				100.52530		100.50137				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B On 18/04/2022 Spot Bond				100.55785		100.53243				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B1 On 18/04/2022 Spot Bond				100.59036		100.56346				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C On 18/04/2022 Spot Bond				100.69652		100.66475				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C On 18/04/2022 Spot Bond				100.72888		100.69562				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A On 21/08/2021 Spot Bond				102.46617		102.44333				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A1 On 21/08/2023 Spot Bond				101.89946		101.87524				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A2 On 21/08/2023 Spot Bond			9.91000	101.93143	9.88500	101.98986				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B On 21/08/2023 Spot Bond				101.96336		101.93831				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				102.04855		102.02239				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				102.64454		102.61056				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A1 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			9.32000	108.00099	9.29500	108.05956		494,078,364,000.00		53,012,700	77,440,700
Total AIR02 SPOT								494,078,364,000.00		53,012,700	77,440,700
Total For AIR02								494,078,364,000.00		53,012,700	77,440,700
AIR04 On 29/05/2024 Spot Bond			9.00000	105.12722	8.97500	105.20215		430,423,200,000.00		47,824,800	197,806,600
Total AIR04 SPOT								430,423,200,000.00		47,824,800	197,806,600
Total For AIR04								430,423,200,000.00		47,824,800	197,806,600
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total AIR04U SPOT								0.00		0	0
Total For AIR04U								0.00		0	0
AIR05 On 29/05/2030 Spot Bond			10.84000	99.12647	10.82000	99.21998		53,419,520,000.00		4,928,000	55,616,700
Total AIR05 SPOT								53,419,520,000.00		4,928,000	55,616,700
Total For AIR05								53,419,520,000.00		4,928,000	55,616,700
AIRL01 On 30/04/2028 Spot Bond			3.96000	179.10665	3.98000	178.76941		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				101.52564		101.50185		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				100.44554		100.41935		0.00		0	0
Total APF04 SPOT								0.00		0	0
Total For APF04								0.00		0	0
APF05 On 24/08/2020 Spot Bond				101.84203		101.81693		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond				102.51259		102.48721				0.00	1,800,000,000	600,000,000
Total APF06 SPOT										0.00	1,800,000,000	600,000,000
Total For APF06										0.00	1,800,000,000	600,000,000
APF07 On 25/06/2023 Spot Bond				101.17340		101.14766				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				100.39901		100.37405				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond				100.40904		100.38346				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ASN027 On 07/12/2033 Spot Bond			3.83500	243.66636	3.79500	244.61613				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN028 On 20/06/2019 Spot Bond				101.35625		101.33189				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN034 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
ASN036 On 10/11/2019 Spot Bond				100.00000		99.94984				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN037 On 07/12/2033 Spot Bond			3.85000	218.42754	3.81000	219.31979				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN041 On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN058 On 22/04/2020 Spot Bond				100.44091		100.41499				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN059 On 28/04/2020 Spot Bond				100.28300		100.25729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				100.25300		100.22771				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 07/02/2020 Spot Bond				100.06835		100.04556				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07 On 20/06/2020 Spot Bond				101.46721		101.43819				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond				101.25884		101.23396				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				102.30701		102.28243				0.00	0	5,300,000
Total ASN083 SPOT										0.00	0	5,300,000
Total For ASN083										0.00	0	5,300,000
ASN08 On 03/09/2020 Spot Bond				101.87048		101.84080				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 01/10/2020 Spot Bond				129.17437		127.91925				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.43183		100.40645				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 10/11/2020 Spot Bond				99.99972		99.97621				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 20/12/2020 Spot Bond				87.04812		87.02468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				101.70655		101.67936				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				101.61173		101.58644				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				100.00000		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				101.64506		101.61250				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				101.63129		101.59900				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				100.00000		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			3.62000	153.92617	3.67500	153.65185				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN140 On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN143 On 20/06/2020 Spot Bond				102.78704		102.76359				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				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN145 On 20/06/2021 Spot Bond				82.86476		82.78582				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				100.10032		100.05014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.02413		100.07187				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.66500	153.74770	3.72000	153.47357				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				122.47521		122.27851				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				101.74309		101.71535				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.55000	166.89471	4.57000	166.57297				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.02366		99.99965				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				99.76232		99.73793				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164: On 20/06/2021 Spot Bond				102.20676		102.18067				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172: On 02/12/2019 Spot Bond				101.63365		101.60757				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177: On 20/06/2022 Spot Bond				101.44129		101.41279				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181: On 12/06/2020 Spot Bond				101.43084		101.40645				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190: On 30/06/2022 Spot Bond				101.01191		100.98576				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194: On 31/01/2038 Spot Bond			4.26000	105.55323	4.25500	105.58839				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195: On 20/06/2022 Spot Bond				101.23132		101.20699				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196: On 20/06/2022 Spot Bond				101.24266		101.21811				0.00	0	105,000,000
Total ASN203 SPOT										0.00	0	105,000,000
Total For ASN203										0.00	0	105,000,000
ASN203: On 20/06/2022 Spot Bond				101.32116		101.29505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204: On 24/08/2021 Spot Bond				102.15695		102.12752				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				102.34822		102.31615				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				101.70245		101.67774				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				101.76445		101.73835				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	101.68944	8.56000	101.64212				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				101.70132		101.67764				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				101.69259		101.66787				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				101.43853		101.41009				0.00	0	150,000,000
Total ASN264 SPOT										0.00	0	150,000,000
Total For ASN264										0.00	0	150,000,000
ASN264: On 20/06/2023 Spot Bond				101.23823		101.21377				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				100.02064		100.00001				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				99.88235		99.85858				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278: On 20/08/2048 Spot Bond				99.75885		101.98848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28(On 21/08/2023 Spot Bond				101.95910		101.93411				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28(On 13/09/2025 Spot Bond				101.49899		101.47297				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29(On 26/09/2023 Spot Bond				101.16339		101.13787				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30(On 20/12/2023 Spot Bond				101.29348		101.26792				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31(On 20/12/2023 Spot Bond				101.52124		101.49114				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31(On 17/01/2020 Spot Bond				106.53014		106.07450				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31(On 20/01/2021 Spot Bond				101.45653		101.43255				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond				100.25541		100.22988				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond				100.95855		100.93555				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31(On 31/03/2029 Spot Bond			3.82500	95.03344	3.81500	95.08197				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31(On 28/02/2033 Spot Bond			3.98500	93.90522	3.98500	93.87024				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32(On 20/06/2024 Spot Bond				100.93855		100.91392				0.00	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 ASN327 SPOT									0.00	300,000,000	150,000,000
Total For ASN327									0.00	300,000,000	150,000,000
ASN327 On 20/06/2024 Spot Bond				100.65264		100.62594			0.00	0	0
Total ASN328 SPOT									0.00	0	0
Total For ASN328									0.00	0	0
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				102.34185		102.31801			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.12000	106.17046	8.15000	106.10309		411,807,424,000.00	50,715,200	1,572,373,200	
Total BAW19 SPOT								411,807,424,000.00	50,715,200	1,572,373,200	
Total For BAW19								411,807,424,000.00	50,715,200	1,572,373,200	
BAW21 On 24/03/2022 Spot Bond			8.15000	104.04998	8.18000	103.95047		254,370,465,000.00	31,211,100	45,449,600	
Total BAW21 SPOT								254,370,465,000.00	31,211,100	45,449,600	
Total For BAW21								254,370,465,000.00	31,211,100	45,449,600	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.15477	9.30000	101.12978		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				102.67617		102.65152		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW24 On 30/09/2019 Spot Bond				101.51100		101.48915		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				100.68647		100.66530		0.00	800,000,000	400,000,000	
Total BAW25 SPOT								0.00	800,000,000	400,000,000	
Total For BAW25								0.00	800,000,000	400,000,000	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW26U SPOT								0.00	0	0	
Total For BAW26U								0.00	0	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW27U SPOT								0.00	0	0	
Total For BAW27U								0.00	0	0	
BAW28 On 06/06/2022 Spot Bond				102.84788		102.82336		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond				101.89654		101.87193				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				101.55258		101.52840				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				101.59594		101.56394				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				105.14583		105.11374				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				102.90581		102.87547				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			11.50000	105.35513	11.53000	105.29098				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				101.31176		101.27783				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				101.23808		101.20606				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				102.31208		102.28246				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				101.24858		101.21628				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond				102.22330		102.19425				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond				101.23817		101.20616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.40000	100.50319	11.37500	100.51862				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond				101.16988		101.13963				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond				102.26663		102.23608				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond				101.16988		101.13963				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			12.03000	101.96476	12.00500	102.01499				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond				101.15508		101.09454				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				101.56331		101.52285				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				105.41461		105.37963				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB10 On 30/06/2020 Spot Bond				101.61575		101.57392				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				101.40622		101.36984				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				101.43154		101.39449				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond				101.43154		101.39449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond				101.43154		101.39449				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				101.51034		101.46711				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				100.67216		100.64806				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	100.00000				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				100.02138		99.99981				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond				101.46692		101.44351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				101.05560		101.03249				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			8.97500	95.29801	8.95000	95.42170				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	8.59088	100.00000	8.57187				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond				100.02259		100.07061				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				100.54475		103.09117				0.00	0	50,000,000
Total BGL01 SPOT										0.00	0	50,000,000
Total For BGL01										0.00	0	50,000,000
BGL02 On 19/11/2019 Spot Bond			8.51000	100.90577	8.51000	106.28758				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				101.64111		101.69120				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.25000	103.85185	8.25000	103.82865				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			10.00000	103.68441	10.03000	103.62013				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				103.99913		103.97257				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.57000	105.54054	10.54500	105.58104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond				101.97948		101.94814			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			9.70000	103.43343	9.73000	103.36806			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				100.04355		100.08617			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			10.48000	103.58177	10.51000	103.49922			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				104.38263		107.06978			0.00	2,180,000,000	1,090,000,000
Total BGL12 SPOT									0.00	2,180,000,000	1,090,000,000
Total For BGL12									0.00	2,180,000,000	1,090,000,000
BGL13 On 20/08/2021 Spot Bond			9.13000	107.79849	9.16000	107.70915			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				104.39112		104.24839			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				104.12768		104.09940			0.00	20,000,000	20,000,000
Total BGL15 SPOT									0.00	20,000,000	20,000,000
Total For BGL15									0.00	20,000,000	20,000,000
BGL16 On 25/05/2022 Spot Bond				102.23817		102.20719			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				102.69243		102.66472			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond				103.34318		103.31593			0.00	1,400,000,000	700,000,000
Total BGL18 SPOT									0.00	1,400,000,000	700,000,000
Total For BGL18									0.00	1,400,000,000	700,000,000
BGL19 On 29/09/2024 Spot Bond				104.74419		104.71608			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				107.22217		107.19000				0.00	458,964,000	205,517,000
Total BGT01 SPOT										0.00	458,964,000	205,517,000
Total For BGT01										0.00	458,964,000	205,517,000
BID05 On 30/06/2019 Spot Bond				100.99807		100.97638				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.44000	103.35309	7.44000	103.33224				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				101.37521		101.35182				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.96445		100.93953				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond				100.02723		100.00551				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				99.88975		99.86746				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			8.74000	103.02216	8.71500	103.09132				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				100.27196		100.24468				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				100.74361		100.69012				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0:On 21/02/2023 Spot Bond				101.02654		101.00010				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BPPF0:On 22/03/2020 Spot Bond				101.18958		101.16507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF02 On 15/09/2020 Spot Bond				101.76466		101.74173				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF04 On 22/03/2021 Spot Bond				101.14310		101.11955				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/07/2019 Spot Bond				100.38034		100.35797				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF10 On 23/07/2021 Spot Bond				100.39675		100.37340				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF11 On 09/10/2019 Spot Bond				100.69110		100.66871				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF12 On 09/10/2023 Spot Bond				100.95805		100.93418				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF13 On 23/07/2019 Spot Bond				100.35801		100.31576				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BPPF14 On 22/03/2020 Spot Bond				101.09660		101.07402				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BS2A1U 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
BS2A2U 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
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U 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 BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.12880		101.10292				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond				101.11668		101.09107				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.22048		100.19799				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				99.99966		99.97534				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				103.05314		103.02744				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.35500	102.76444	9.35500	102.73880			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				103.74733		103.72362			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			8.22000	100.35147	8.25000	100.30142			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond				102.03868		102.01496			0.00	0	6,000,000,000
Total CBL24 SPOT									0.00	0	6,000,000,000
Total For CBL24									0.00	0	6,000,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	0.00000			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			9.10000	103.70151	9.13000	103.62165			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.69513		100.67338			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond				101.86331		101.83957			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond				100.23950		100.21555			0.00	0	0
Total CBL29 SPOT									0.00	0	0
Total For CBL29									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.94500	113.43869	9.92000	113.49599			0.00	0	2,593,100
Total CCT01 SPOT									0.00	0	2,593,100
Total For CCT01									0.00	0	2,593,100
CCT02 On 12/06/2024 Spot Bond			9.79000	111.91567	9.76500	111.98926		12,277,018,314,000.00	1,254,036,600	873,575,600	
Total CCT02 SPOT								12,277,018,314,000.00	1,254,036,600	873,575,600	
Total For CCT02								12,277,018,314,000.00	1,254,036,600	873,575,600	
CCT03 On 15/03/2025 Spot Bond			9.92000	107.07361	9.89500	107.15831		1,657,456,416,000.00	167,082,300	372,886,400	

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 CCT03 SPOT									1,657,456,416,000.00	167,082,300	372,886,400
Total For CCT03									1,657,456,416,000.00	167,082,300	372,886,400
CCT04 On 17/07/2027 Spot Bond			10.01000	103.59065	9.98500	103.61466			13,695,164,483,000.00	1,368,148,300	1,784,436,300
Total CCT04 SPOT									13,695,164,483,000.00	1,368,148,300	1,784,436,300
Total For CCT04									13,695,164,483,000.00	1,368,148,300	1,784,436,300
CGR14 On 25/11/2020 Spot Bond			10.00000	106.24240	10.00000	106.21460			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				102.20679		102.17688			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				101.68314		101.65400			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				101.48527		101.45713			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				102.55635		102.52638			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				100.97512		100.94672			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				100.51873		100.48823			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				101.48777		101.45709			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR38 On 13/02/2021 Spot Bond				99.91212		99.88305			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				101.40349		101.37269				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				100.22036		100.07302				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				100.02807		99.99941				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				101.07046		101.03968				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	103.57712	10.11000	103.54891				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	149.30029	3.14000	149.24792				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			3.59000	147.17077	3.64500	146.93726				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				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				99.89750		99.87176				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			10.59000	96.88383	10.56500	96.92668				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			11.11000	98.15734	11.08500	98.20389				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				101.44139		101.41289				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				99.89968		99.87447				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				101.43853		101.41009				0.00	500,000,000	250,000,000

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 CLN327 SPOT										0.00	500,000,000	250,000,000
Total For CLN327										0.00	500,000,000	250,000,000
CLN343 On 20/12/2023 Spot Bond				101.53503		101.50466				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				100.69006		100.66209				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			9.77000	104.39940	9.74500	104.46923				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				100.03862		100.08235				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			11.91000	105.62604	11.88500	105.68555				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				100.04288		100.08547				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				100.37166		100.34510				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				109.74570		109.71900				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			8.50000	103.67915	8.53000	103.60414				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				101.11102		101.07620				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	99.84685	10.98000	99.81785				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.49508	11.00000	101.46555				0.00	0	0

Contract 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				101.42442		101.39625				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			11.70000	102.94068	11.67500	103.00740				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				101.54587		101.51528				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				101.28642		101.26099				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				100.39206		100.36403				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				101.36267		101.33573				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				102.10238		102.17825				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				101.29346		101.26789				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				101.59522		101.56836				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				101.93434		101.90059				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				99.90316		99.87881				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				99.90370		99.87949				0.00	0	0

Contract 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				101.29334		101.26778			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				99.72458		100.13226			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				101.30025		101.27455			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				102.38490		102.37426			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				103.08027		103.07284			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				101.81161		101.78401			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				101.26225		101.23395			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				102.32341		102.29723			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN414(On 20/09/2020 Spot Bond				101.47966		101.45039			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				100.68732		100.65596			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				101.33576		101.30648			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN419(On 20/12/2020 Spot Bond				101.54863		101.51799			0.00	0	0

Contract 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				105.11877		105.10580				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				100.48301		100.44842				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				115.86915		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				112.85313		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				115.83546		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				102.97701		102.94980				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				113.19431		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				101.83768		101.80126				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				140.42600		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				107.93160		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				108.68740		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				109.40650		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				141.35000		141.35000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				101.41764		101.38960				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				101.35553		101.32873				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				100.18308		100.04054				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				142.67000		142.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				102.52249		102.47233				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			8.40000	110.63978	8.43000	110.55745				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			3.89000	152.85909	3.94500	152.58588				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			5.93500	115.16554	5.96000	114.96650				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			6.17500	113.73593	6.20000	113.53890				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				101.59292		101.56140				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				99.82927		99.80452				0.00	0	0

Contract 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				102.64778		102.62144				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				101.83773		101.81093				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				102.89785		102.87323				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			9.67000	105.78668	9.70000	105.68606				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			9.52000	102.84169	9.49500	102.87734				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				101.39037		101.36582				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond				101.05734		101.03311				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				101.06813		101.04307				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				102.24810		102.22285				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				99.84366		99.82091				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				99.73299		99.70573				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				102.19396		102.15940				0.00	0	0

Contract 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				101.43139		101.40308				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	24.91995	100.00000	24.86418				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				102.18527		102.15085				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				99.84862		102.14573				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				101.59235		103.91608				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				102.63346		102.60684				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			8.60000	106.60103	8.63000	106.48283				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				101.87699		101.85085				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			12.20000	106.42451	12.17500	106.41848				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			9.00000	102.96459	8.97500	103.00840				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				101.35381		101.32991				0.00	0	0

Contract 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				102.24312		102.21801				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				103.07409		103.04029				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				101.05938		101.03200				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				101.43025		101.40197				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			11.10000	107.05175	11.13000	106.91067				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				101.73123		101.70595				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			9.60000	103.72847	9.57500	103.80571				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				103.30531		103.27805				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				104.28354		104.25758				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				99.75957		101.98441				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				100.73992		100.71514				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				100.76234		100.73593				0.00	0	0

Contract 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				100.78955		100.76219				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				101.47572		101.44653				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				100.78955		100.76219				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				100.39252		100.36796				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond				101.44537		101.41678				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				102.06607		102.03789				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				100.75052		100.72452				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				97.06826		97.04662				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				102.04638		102.01417				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 15/09/2022 Spot Bond			9.96000	101.49011	9.96000	101.43651				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	100.26723	10.01000	100.24047				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				101.97564		101.94828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	103.88612	9.60000	103.85044				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				101.48687		101.46152				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				101.27355		101.24935				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				101.78887		101.76341				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				99.92915		99.90542				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	101.52695	9.20000	101.47733				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				100.39470		100.37001				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				100.35850		100.33289				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				105.67088		105.64504				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				103.14920		103.12147				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				104.24219		104.21625				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond				101.42767		101.40333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond				101.48687		101.46152				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond				102.05505		102.02802				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond				101.36260		101.33566				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond				100.57550		100.54927				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.20000	103.84801	10.17500	103.93285				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond				98.46272		98.43600				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond				100.37811		100.35290				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond				99.84980		99.82448				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond				101.70037		101.66670				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond				100.65409		100.62556				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond				110.12100		109.47600				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond				101.80865		101.78210				0.00	0	14,200,000,000

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 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				100.00000		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				102.52420		102.49649				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				100.64484		100.61671				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			9.67000	103.93026	9.64500	104.00638				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			9.72000	102.66954	9.69500	102.72796				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			9.81000	101.56093	9.78500	101.64976				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			3.96500	103.78285	3.99000	103.56830				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				240.97767		240.47280				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			3.96500	103.78200	3.99000	103.56740				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				107.51800		106.70800				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				113.69500		114.28300				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond				100.27440		100.27440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN554 On 20/03/2023 Spot Bond				100.27063		100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN555 On 20/12/2020 Spot Bond				101.52796		101.49773				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN556 On 15/11/2023 Spot Bond				99.87673		99.85187				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond				99.92944		99.90584				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond				101.89426		101.86845				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond				100.70030		100.66974				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				108.57700		108.22000				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond				99.92747		99.90321				0.00	1,000,000,000	250,000,000
Total CLN561 SPOT										0.00	1,000,000,000	250,000,000
Total For CLN561										0.00	1,000,000,000	250,000,000
CLN562 On 12/11/2025 Spot Bond			10.16000	99.94526	10.16000	99.91790				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.67000	102.14567	9.64500	102.20691				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond				100.02343		99.99972				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond				101.74853		101.72476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond				100.71569		100.68446				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				101.46018		101.43344				0.00	500,000,000	308,000,000
Total CLN567 SPOT										0.00	500,000,000	308,000,000
Total For CLN567										0.00	500,000,000	308,000,000
CLN567 On 11/02/2024 Spot Bond				99.93031		99.90699				0.00	200,000,000	600,000,000
Total CLN568 SPOT										0.00	200,000,000	600,000,000
Total For CLN568										0.00	200,000,000	600,000,000
CLN568 On 13/05/2021 Spot Bond				99.92330		99.89764				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				99.92249		99.89656				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			9.90000	100.20069	9.87500	100.14340				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				99.92699		99.90259				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				99.92590		99.90110				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				99.93007		99.90666				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				101.11957		101.09407				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond				101.00051		100.97205				0.00	0	308,000,000

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 CLN577 SPOT									0.00	0	308,000,000
Total For CLN577									0.00	0	308,000,000
CLN577 On 18/04/2026 Spot Bond				100.18857		100.16311			0.00	0	0
Total CLN578 SPOT									0.00	0	0
Total For CLN578									0.00	0	0
CLN578 On 02/04/2024 Spot Bond				100.12416	100.00000	100.00000			0.00	2,800,000,000	2,800,000,000
Total CLN579 SPOT									0.00	2,800,000,000	2,800,000,000
Total For CLN579									0.00	2,800,000,000	2,800,000,000
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.97500	95.29801	8.95000	95.42170			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				101.25909		101.23421			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 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
CLNF14 On 20/09/2019 Spot Bond				101.25902		101.23414			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				101.30715		101.28131			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond				99.83076		99.80621			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			8.70000	117.01897	8.73000	116.88315		5,220,000,000,000.00		600,000,000	550,000,000
Total COJ05 SPOT								5,220,000,000,000.00		600,000,000	550,000,000
Total For COJ05								5,220,000,000,000.00		600,000,000	550,000,000
COJ07 On 23/03/2021 Spot Bond			8.58000	105.11125	8.61000	105.03507		401,224,824,000.00		46,762,800	41,211,100
Total COJ07 SPOT								401,224,824,000.00		46,762,800	41,211,100
Total For COJ07								401,224,824,000.00		46,762,800	41,211,100
COJ08 On 22/06/2026 Spot Bond			10.23000	110.43678	10.20500	110.53588		24,562,370,151,000.00		2,401,013,700	4,696,480,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ08 SPOT									24,562,370,151,000.00	2,401,013,700	4,696,480,900
Total For COJ08									24,562,370,151,000.00	2,401,013,700	4,696,480,900
COJG0 On 09/06/2024 Spot Bond			9.18000	108.22535	9.15500	108.30105			2,162,242,512,000.00	235,538,400	383,262,600
Total COJG01 SPOT									2,162,242,512,000.00	235,538,400	383,262,600
Total For COJG01									2,162,242,512,000.00	235,538,400	383,262,600
COT01 On 03/04/2023 Spot Bond			9.84500	98.57032	9.82000	98.62277			2,521,798,719,000.00	256,150,200	419,277,600
Total COT01 SPOT									2,521,798,719,000.00	256,150,200	419,277,600
Total For COT01									2,521,798,719,000.00	256,150,200	419,277,600
COT02 On 03/04/2028 Spot Bond			11.36500	94.59090	11.34000	94.69421			3,750,450,000,000.00	330,000,000	320,000,000
Total COT02 SPOT									3,750,450,000,000.00	330,000,000	320,000,000
Total For COT02									3,750,450,000,000.00	330,000,000	320,000,000
COT03 On 05/06/2028 Spot Bond			11.32000	93.65860	11.29500	93.76003			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			11.81500	100.60037	11.79000	100.63503			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				101.27933		101.25501			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				99.22468		99.20085			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U 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
CSA05U 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
CSD04U 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
CSD05U 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				101.44673		101.42249			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond				101.11173		101.08738				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond				101.26319		101.23721				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond				101.06326		101.03889				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond				101.10886		101.08284				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				101.17855		101.15089				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				101.44675		101.42252				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond				100.24541		100.22080				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				90.74356		90.66270				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				102.39363		102.34608				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond				101.88024		101.85627				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond				102.20227		102.17758				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			9.64000	108.35761	9.61500	108.40899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond				101.92067		101.89618			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.99500	105.50369	8.02500	105.42301		546,301,548,000.00	68,330,400	104,241,600	
Total DV2021 SPOT								546,301,548,000.00	68,330,400	104,241,600	
Total For DV2021								546,301,548,000.00	68,330,400	104,241,600	
DV22 On 07/02/2020 Spot Bond			7.80000	103.55253	7.80000	103.53065		216,256,560,000.00	27,725,200	50,812,400	
Total DV22 SPOT								216,256,560,000.00	27,725,200	50,812,400	
Total For DV22								216,256,560,000.00	27,725,200	50,812,400	
DV22/R On 07/02/2020 Spot Bond			100.00000	61.06787	100.00000	60.93123		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			8.70000	106.09564	8.67500	106.15235		268,420,230,000.00	30,852,900	2,316,666,600	
Total DV23 SPOT								268,420,230,000.00	30,852,900	2,316,666,600	
Total For DV23								268,420,230,000.00	30,852,900	2,316,666,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.87654	100.00000	15.84103		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.87654	100.00000	15.84103		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			8.90000	105.16237	8.87500	105.23462		937,573,170,000.00	105,345,300	384,833,900	
Total DV24 SPOT								937,573,170,000.00	105,345,300	384,833,900	
Total For DV24								937,573,170,000.00	105,345,300	384,833,900	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.13989	9.69000	102.11320		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.13989	9.69000	102.11320		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.08000	96.46349	11.06000	96.54784		6,414,638,580,000.00	578,938,500	845,710,100	
Total DV29 SPOT								6,414,638,580,000.00	578,938,500	845,710,100	
Total For DV29								6,414,638,580,000.00	578,938,500	845,710,100	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.22922	10.10000	102.20140		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.22922	10.10000	102.20140		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				101.74984		101.72752		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				101.96332		101.94009				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond				101.25957		101.23677				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond				101.85236		101.82832				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond				100.47785		100.45467				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				101.74487		101.71940				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				101.62212		101.59822				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22 On 29/08/2022 Spot Bond				102.38770		102.36318				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond				100.38365		100.35966				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				100.42082		100.39604				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				101.10642		101.08239				0.00	0	200,000,000
Total DVF25 SPOT										0.00	0	200,000,000
Total For DVF25										0.00	0	200,000,000
DVF26 On 02/04/2026 Spot Bond				100.92316		100.89867				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond				100.94259		100.91758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF27 SPOT									0.00	0	0
Total For DVF27									0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DVF30U SPOT									0.00	0	0
Total For DVF30U									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.60000	104.93647	7.60000	104.91499			0.00	0	0
Total E170 SPOT									0.00	0	0
Total For E170									0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	48.73579	100.00000	48.62673			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.86000	102.91134	7.86000	102.88978			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			8.31000	105.07213	8.34000	104.97247			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			9.31000	103.96802	9.28500	104.03968			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			4.09500	106.11564	4.05500	106.51663			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.91000	97.79707	3.90500	97.82848			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	123.72614	2.25000	123.68568			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.73500	130.59519	3.75500	130.34190		8,964,000,000,000.00	2,400,000,000	1,000,000,000	
Total EL28 SPOT								8,964,000,000,000.00	2,400,000,000	1,000,000,000	
Total For EL28								8,964,000,000,000.00	2,400,000,000	1,000,000,000	
EL29 On 19/11/2029 Spot Bond			3.70000	117.60791	3.72000	117.34594		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			3.70000	116.61476	3.72000	116.34856		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.75500	108.05674	3.71500	108.46143			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.88000	99.22891	3.87500	99.25795			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	123.72614	2.25000	123.68568			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			8.03000	105.83135	8.06000	105.77330			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			8.00000	106.28735	8.03000	106.21272			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			10.34000	99.05222	10.31500	99.12001			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			10.88000	94.00739	10.86000	93.99108			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			10.93000	99.65344	10.91000	99.66876			0.00	0	999,999,900
Total EMM05 SPOT									0.00	0	999,999,900
Total For EMM05									0.00	0	999,999,900
EMM06 On 23/06/2025 Spot Bond			10.47000	103.30508	10.44500	103.30924		1,722,895,038,000.00	164,555,400	164,555,400	304,044,300
Total EMM06 SPOT								1,722,895,038,000.00	164,555,400	164,555,400	304,044,300
Total For EMM06								1,722,895,038,000.00	164,555,400	164,555,400	304,044,300
EMM07 On 10/07/2027 Spot Bond			10.32000	104.01880	10.29500	104.03989		0.00	0	0	0
Total EMM07 SPOT								0.00	0	0	0
Total For EMM07								0.00	0	0	0
EMM07 On 17/07/2032 Spot Bond			11.14500	88.87767	11.12000	88.89310		0.00	0	0	0
Total EMM07P SPOT								0.00	0	0	0
Total For EMM07P								0.00	0	0	0
ENX01 On 23/04/2021 Spot Bond				100.48339		100.45492		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01: On 23/04/2021 Spot Bond				100.45151		100.42492				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond				101.60951		101.58253				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03: On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond				91.46724		100.15444				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				101.62443		101.59848				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				101.68940		101.66645				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.29903		100.27753				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				102.25530		102.23195				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				100.71568		100.76554				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				101.75088		101.72548				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				101.68762		101.66120				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				101.51597		101.49220				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond				101.54208		101.51790				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond				101.43018		101.40536				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPFC39 On 06/09/2019 Spot Bond				101.48640		101.46347				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond				100.01250		100.06323				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4:On 04/03/2020 Spot Bond				101.53275		101.50868				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4:On 03/10/2019 Spot Bond				100.79240		100.74924				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				100.53955		100.48456				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				100.30809		100.28009				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT01I On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				99.83681		99.81313				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				99.83147		99.80699				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				99.82736		99.80234				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				99.81277		99.78562				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				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				100.48277		100.46042				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				99.84553		99.82305			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				99.96045		99.93822			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				99.84351		99.82076			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				99.83783		99.81428			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			8.87000	106.38117	8.84500	106.43512		57,538,088,965,000.00	6,486,819,500	2,977,575,400	
Total ES23 SPOT								57,538,088,965,000.00	6,486,819,500	2,977,575,400	
Total For ES23								57,538,088,965,000.00	6,486,819,500	2,977,575,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.87080	10.00000	102.84308		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			9.82000	91.09569	9.79500	91.18745		37,340,945,746,000.00	3,802,540,300	4,558,693,100	
Total ES26 SPOT								37,340,945,746,000.00	3,802,540,300	4,558,693,100	
Total For ES26								37,340,945,746,000.00	3,802,540,300	4,558,693,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.80264	7.85000	100.78144		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			10.87000	76.90708	10.85000	77.00278		37,343,996,961,000.00	3,435,510,300	5,783,921,500	
Total ES33 SPOT								37,343,996,961,000.00	3,435,510,300	5,783,921,500	
Total For ES33								37,343,996,961,000.00	3,435,510,300	5,783,921,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.12672	7.50000	101.10650		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.14500	78.57475	11.12500	78.68576		26,781,435,000,000.00	2,403,000,000	1,270,941,400	
Total ES42 SPOT								26,781,435,000,000.00	2,403,000,000	1,270,941,400	
Total For ES42								26,781,435,000,000.00	2,403,000,000	1,270,941,400	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.34175	8.50000	100.31893		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF01U SPOT										0.00	0	0
Total For ESF01U										0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond				100.51565		100.49176				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				99.77044		99.74685				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				101.26598		101.24096				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				101.30723		101.28139				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	13.51699	100.00000	13.48314				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	22.04188	100.00000	21.98669				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.77717		101.75208				0.00	400,000,000	200,000,000
Total FIFB08 SPOT										0.00	400,000,000	200,000,000
Total For FIFB08										0.00	400,000,000	200,000,000
FIFB09 On 27/06/2019 Spot Bond				101.09191		101.06689				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				101.58003		101.55602				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				100.24000		100.21794				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				99.93076		99.90756				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				100.06678		100.04450				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				99.77010		101.89899				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 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 FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT008 On 14/06/2019 Spot Bond				102.13082		102.08068				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										0.00	0	0
FNT009 On 07/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FNT009 SPOT										0.00	0	0
Total For FNT009										0.00	0	0
FNT011 On 06/06/2019 Spot Bond				101.47904		101.42890				0.00	0	0
Total FNT011 SPOT										0.00	0	0
Total For FNT011										0.00	0	0
FNT012 On 03/07/2019 Spot Bond				100.82356		100.77781				0.00	0	0
Total FNT012 SPOT										0.00	0	0
Total For FNT012										0.00	0	0
FNT013 On 03/07/2019 Spot Bond				100.70192		100.65178				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				101.02945		100.98370				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				100.86671		100.81986				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				100.62521		100.58055				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				101.79946		101.77456				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				103.04969		103.02328				0.00	0	0

Contract 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			9.70000	104.90400	9.73000	104.82153			450,941,360,000.00	46,488,800	262,337,700
Total FRB14 SPOT									450,941,360,000.00	46,488,800	262,337,700
Total For FRB14									450,941,360,000.00	46,488,800	262,337,700
FRB15 On 06/03/2020 Spot Bond				103.62236		103.59849			0.00	2,100,600,000	1,050,300,000
Total FRB15 SPOT									0.00	2,100,600,000	1,050,300,000
Total For FRB15									0.00	2,100,600,000	1,050,300,000
FRB16 On 08/07/2020 Spot Bond				103.02354		102.99864			0.00	0	480,000,000
Total FRB16 SPOT									0.00	0	480,000,000
Total For FRB16									0.00	0	480,000,000
FRB17 On 08/01/2022 Spot Bond				105.14161		105.11530			0.00	1,000,000,000	500,000,000
Total FRB17 SPOT									0.00	1,000,000,000	500,000,000
Total For FRB17									0.00	1,000,000,000	500,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				104.84376		104.81822			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			10.40000	104.18012	10.43000	104.09880			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				104.45816		104.43209			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				104.57362		104.54524			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				107.19077		107.16332			0.00	200,000,000	100,000,000
Total FRB22 SPOT									0.00	200,000,000	100,000,000
Total For FRB22									0.00	200,000,000	100,000,000
FRB23 On 20/09/2027 Spot Bond				104.30729		104.28054			0.00	20,000,000	20,000,000
Total FRB23 SPOT									0.00	20,000,000	20,000,000
Total For FRB23									0.00	20,000,000	20,000,000
FRB24 On 08/11/2023 Spot Bond				100.72454		100.69482			0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB24 SPOT									0.00	2,000,000,000	1,000,000,000
Total For FRB24									0.00	2,000,000,000	1,000,000,000
FRB25 On 19/09/2024 Spot Bond				101.64914		101.61713			0.00	1,660,000,000	850,000,000
Total FRB25 SPOT									0.00	1,660,000,000	850,000,000
Total For FRB25									0.00	1,660,000,000	850,000,000
FRBI22 On 31/01/2022 Spot Bond			3.05000	156.20881	3.10500	155.93212			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			3.35000	296.10757	3.36000	295.88417			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.41000	131.51188	3.43500	131.29044			0.00	0	10,000,000
Total FRBI25 SPOT									0.00	0	10,000,000
Total For FRBI25									0.00	0	10,000,000
FRBI28 On 31/03/2028 Spot Bond			3.64500	179.01075	3.66500	178.66725			0.00	0	30,000,000
Total FRBI28 SPOT									0.00	0	30,000,000
Total For FRBI28									0.00	0	30,000,000
FRBI29 On 31/03/2029 Spot Bond			3.77000	95.49411	3.76000	95.54306			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.11500	212.11183	4.07500	212.97053			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			4.52500	91.64165	4.52500	91.60615			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			4.56000	93.78127	4.55000	93.92095			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.36000	88.13865	8.36000	88.05598			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.34000	61.27280	9.36000	61.14769			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.39000	60.48891	9.41000	60.36488			0.00	0	0

Contract 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			4.33500	125.23562	4.36000	125.02271				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				99.63360		99.67742				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				101.44795		101.41931				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				97.36821		97.22167				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				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				101.40805		101.38021				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				101.35221		101.32690				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				102.98682		102.95890				0.00	0	0

Contract 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				101.38343		101.35608				0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.06966		100.04646				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				100.18963		100.16708				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				100.02191		100.07023				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			3.70000	153.60907	3.75500	153.33507				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22(On 20/05/2020 Spot Bond				101.98809		101.96316				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			4.56000	150.24978	4.61500	149.97930				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				101.97095		101.93187				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				107.60999		107.51566				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				107.81166		107.08027				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				107.83542		107.74048			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				108.23140		107.52263			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				107.90603		107.28421			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				107.68299		107.58644			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				107.51243		107.41640			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				100.91541		100.86164			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				107.37440		107.29709			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				100.90640		100.85316			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				100.73014		100.68729			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				107.40894		107.32060			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				100.03191		99.99885			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				107.06532		106.41526			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				100.72787		100.68516			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				99.91725		99.88977			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				101.43695		101.41158			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC25(On 27/03/2020 Spot Bond				101.34643		101.32322			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				102.57950		102.55405			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25(On 27/03/2020 Spot Bond				101.03947		101.01565			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				100.54371		100.52162			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	106.29469	3.33700	106.25695			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	106.91257	3.45500	106.87410			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				100.72780		100.70343			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				100.62063		100.59574			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				100.98545		100.96142				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				101.56251		101.53158				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				101.69237		101.66945				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				102.95611		103.00156				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				100.38609		100.36342				0.00	0	200,000,000
Total FRC269 SPOT										0.00	0	200,000,000
Total For FRC269										0.00	0	200,000,000
FRC27: On 16/11/2019 Spot Bond				101.82526		101.80340				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				100.25554		100.22999				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	102.61976	9.58400	102.56670				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	100.20820	9.80000	100.18216				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				101.43569		101.41122				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				101.43890		101.41437				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				101.59660		101.57157				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				100.99537		100.97256			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC27(On 21/11/2022 Spot Bond				101.91005		101.88570			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				101.38326		101.35591			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				102.32601		102.28940			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	102.57619	3.57000	102.53897			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				101.21876		101.18794			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				99.91414		99.88548			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				101.36850		101.34332			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	100.83327	3.40000	100.79715			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				100.20181		100.17655			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				100.20181		100.17655			0.00	0	800,000,000
Total FRC288 SPOT									0.00	0	800,000,000
Total For FRC288									0.00	0	800,000,000
FRC28(On 20/12/2022 Spot Bond				101.26861		101.24354			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				101.42473		101.39656			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				100.39206		100.36403			0.00	0	0
Total FRC291 SPOT									0.00	0	0
Total For FRC291									0.00	0	0
FRC29(On 18/09/2020 Spot Bond			8.25000	101.18304	8.25000	101.13814			0.00	0	0
Total FRC292 SPOT									0.00	0	0
Total For FRC292									0.00	0	0
FRC29(On 18/04/2021 Spot Bond				100.51784		100.49425			0.00	0	0
Total FRC293 SPOT									0.00	0	0
Total For FRC293									0.00	0	0
FRC29(On 18/04/2021 Spot Bond				100.51192		100.48860			0.00	0	0
Total FRC294 SPOT									0.00	0	0
Total For FRC294									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.34000	151.10054	4.39500	150.82918			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			4.28000	151.33360	4.33500	151.06198			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			4.26000	151.41137	4.31500	151.13968			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD22I 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
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.48000	88.65557	4.48000	88.62139				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			4.48500	102.22449	4.48000	102.25741				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				101.17396		101.15132				0.00	6,200,000,000	3,100,000,000
Total FRJ20 SPOT										0.00	6,200,000,000	3,100,000,000
Total For FRJ20										0.00	6,200,000,000	3,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				101.74641		101.72366			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				102.73372		102.71067			0.00	0	300,000,000
Total FRJ22 SPOT									0.00	0	300,000,000
Total For FRJ22									0.00	0	300,000,000
FRJ23 On 31/07/2023 Spot Bond				101.01239		100.98895			0.00	0	200,000,000
Total FRJ23 SPOT									0.00	0	200,000,000
Total For FRJ23									0.00	0	200,000,000
FRJ24 On 14/02/2024 Spot Bond				99.91237		99.89030			0.00	0	0
Total FRJ24 SPOT									0.00	0	0
Total For FRJ24									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				104.09320		104.06883			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ26 On 14/02/2026 Spot Bond				99.40779		99.38528			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				102.63742		102.61293			0.00	0	6,500,000,000
Total FRJ27 SPOT									0.00	0	6,500,000,000
Total For FRJ27									0.00	0	6,500,000,000
FRJ29 On 14/02/2029 Spot Bond				99.90862		99.88564			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			3.34800	100.71093	3.33800	100.67475			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			3.73000	113.92701	3.72500	113.96789			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 23/01/2024 Spot Bond				100.39438		100.37117			0.00	0	670,000,000
Total FRS103 SPOT									0.00	0	670,000,000
Total For FRS103									0.00	0	670,000,000
FRS10 On 23/01/2024 Spot Bond				100.39438		100.37117			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.87000	111.63958	3.86500	111.67887			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.78500	220.01169	3.74500	220.91236			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.66000	99.72342	4.65500	99.75470			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.81500	219.27881	3.77500	220.17558			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.88500	128.24548	3.91000	128.02846			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	114.34140	3.70500	114.29949			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.26000	105.55323	4.25500	105.58839			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.93500	216.37696	3.89500	217.25832			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.98500	215.18175	3.94500	216.05675			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.41500	115.10494	3.44000	114.91112			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			4.01500	214.46850	3.97500	215.33970			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			5.23000	92.07997	5.22500	92.10625			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.73000	164.59826	4.75000	164.28068			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.76000	98.32776	4.75500	98.35811			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.25000	170.80411	4.27000	170.47533			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			4.31000	170.01392	4.33000	169.68658			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.52500	202.77593	4.48500	203.58533			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.40455		100.17097			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.69000	99.30219	4.68500	99.33319			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.94500	95.80821	4.94000	95.83692			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.47000	102.44240	4.46500	102.47548			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			4.12000	172.53063	4.14000	172.19875			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13 On 07/12/2033 Spot Bond			4.29500	207.94938	4.25500	208.78607			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.25000	170.80411	4.27000	170.47533			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.25000	170.80411	4.27000	170.47533			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.54000	167.02336	4.56000	166.70140			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14 On 31/01/2025 Spot Bond			4.18500	126.22990	4.21000	126.01563			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS14 On 31/01/2022 Spot Bond			3.40000	154.80236	3.45500	154.52712			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.60000	166.25315	4.62000	165.93257			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.64000	165.74192	4.66000	165.42229			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS15 On 31/01/2025 Spot Bond			4.15500	126.42984	4.18000	126.21529			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.06000	173.33420	4.08000	173.00088			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.65000	165.61439	4.67000	165.29500			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15 On 20/06/2022 Spot Bond				23.91039		24.09667			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS15(On 06/06/2023 Spot Bond				29.17914		29.29382				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16(On 06/06/2024 Spot Bond				33.60310		33.61629				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				37.22278		37.32886				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				19.95566		20.11628				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				24.23557		24.34194				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				28.47199		28.49207				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				31.87233		31.96980				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				11.85822		11.97315				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				14.82039		14.94105				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				14.63448		14.75470				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				11.94568		12.06090				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				100.00000		100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0

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 16/10/2022 Spot Bond				100.58451		100.56008			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS17 On 16/10/2024 Spot Bond				100.62000		100.59408			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				107.55479		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				94.08889		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				24.48901		24.52832			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				24.48898		24.52830			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				33.74817		33.75527			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				112.02509		113.67166			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				104.68085		103.89848			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				101.32950		101.30422			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				97.82362		99.25163			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				101.15810		101.13153			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS18 On 04/10/2021 Spot Bond				95.20706		95.19239				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18 On 16/11/2023 Spot Bond				96.37199		95.79353				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18 On 20/11/2019 Spot Bond				107.12833		108.69306				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS18 On 23/01/2024 Spot Bond				108.40014		109.67364				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18 On 23/01/2024 Spot Bond				113.69587		115.30103				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18 On 23/01/2024 Spot Bond				111.67052		113.48935				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS18 On 03/09/2019 Spot Bond				106.57248		108.12886				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS19 On 16/03/2020 Spot Bond				150.26319		152.19438				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS19 On 16/03/2020 Spot Bond				105.74559		107.39586				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS19 On 19/03/2020 Spot Bond				102.27498		101.74729				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS19 On 23/03/2020 Spot Bond				103.41797		104.92756				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			3.16000	298.35691	3.17000	298.13313				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			3.05000	299.66858	3.06000	299.44462			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.77000	291.20779	3.78000	290.98519			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			3.19000	155.64437	3.24500	155.36827			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				100.26975		100.24525			0.00	0	948,700
Total FRS49 SPOT									0.00	0	948,700
Total For FRS49									0.00	0	948,700
FRS51 On 31/01/2022 Spot Bond			2.89000	156.85692	2.94500	156.57958			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.01954		100.06842			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			3.71000	107.98490	3.70500	108.03730			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			3.30500	115.77753	3.26500	116.54788			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			3.34500	131.96615	3.37000	131.74411			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			3.37500	131.75626	3.40000	131.53451			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			3.96000	289.02350	3.97000	288.80127			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.30000	100.72027	7.30000	105.19498		325,474,880,000.00		44,585,600	201,103,500
Total FRX19 SPOT								325,474,880,000.00		44,585,600	201,103,500
Total For FRX19								325,474,880,000.00		44,585,600	201,103,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			8.03000	101.84961	8.06000	101.78853			12,848,000,000,000.00	1,600,000,000	855,974,800
Total FRX20 SPOT									12,848,000,000,000.00	1,600,000,000	855,974,800
Total For FRX20									12,848,000,000,000.00	1,600,000,000	855,974,800
FRX23 On 28/02/2023 Spot Bond			8.51000	99.04814	8.48500	99.10453			299,735,816,000.00	35,221,600	2,397,512,000
Total FRX23 SPOT									299,735,816,000.00	35,221,600	2,397,512,000
Total For FRX23									299,735,816,000.00	35,221,600	2,397,512,000
FRX24 On 10/12/2024 Spot Bond			8.96000	112.17601	8.93500	112.26239			2,565,816,960,000.00	286,363,500	3,173,871,100
Total FRX24 SPOT									2,565,816,960,000.00	286,363,500	3,173,871,100
Total For FRX24									2,565,816,960,000.00	286,363,500	3,173,871,100
FRX25 On 26/07/2025 Spot Bond			9.57000	103.60181	9.54500	103.69094			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			9.43000	101.36075	9.40500	101.46670			701,334,561,000.00	74,372,700	642,941,100
Total FRX26 SPOT									701,334,561,000.00	74,372,700	642,941,100
Total For FRX26									701,334,561,000.00	74,372,700	642,941,100
FRX27 On 07/03/2027 Spot Bond			9.50000	105.49564	9.47500	105.60844			73,582,742,100,000.00	7,745,551,800	20,858,773,400
Total FRX27 SPOT									73,582,742,100,000.00	7,745,551,800	20,858,773,400
Total For FRX27									73,582,742,100,000.00	7,745,551,800	20,858,773,400
FRX28 On 26/07/2028 Spot Bond			9.73000	105.21580	9.70500	105.34064			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			10.05500	100.66249	10.03500	100.76310			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.23000	97.08414	10.21000	97.18804			613,800,000,000.00	60,000,000	60,000,000
Total FRX31 SPOT									613,800,000,000.00	60,000,000	60,000,000
Total For FRX31									613,800,000,000.00	60,000,000	60,000,000
FRX32 On 31/03/2032 Spot Bond			10.23500	103.14295	10.21000	103.29448			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			11.23500	73.45315	11.21500	73.55906			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				101.90792		101.88399			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2B1 On 20/02/2038 Spot Bond				101.99203		101.96701				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2038 Spot Bond				102.06103		102.03512				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				102.36931		102.33940				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				101.97432		101.95226				0.00	0	200,000,000
Total FS3A5 SPOT										0.00	0	200,000,000
Total For FS3A5										0.00	0	200,000,000
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				102.13233		102.22324				0.00	0	200,000,000
Total FS3B1 SPOT										0.00	0	200,000,000
Total For FS3B1										0.00	0	200,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				101.70524		101.68395				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				101.10620		101.08359				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				101.61047		101.58755				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6B1 On 20/08/2023 Spot Bond				101.85411		101.83089			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1I 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
FS6D1I 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
FS6E1I On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond				102.17581		102.15304			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				102.96152		102.93423			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				101.75363		101.72933			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				101.77382		101.74924			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond				101.90504		101.87866			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				102.06649		102.03789			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				102.16737		102.13737			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
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				104.08094		104.05709			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				101.15103		101.12837			0.00	0	100,000,000
Total GRT08 SPOT									0.00	0	100,000,000
Total For GRT08									0.00	0	100,000,000
GRT10 On 13/05/2019 Spot Bond				99.93817		99.91739			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT11 On 13/05/2021 Spot Bond				101.08681		101.06511			0.00	0	180,000,000
Total GRT11 SPOT									0.00	0	180,000,000
Total For GRT11									0.00	0	180,000,000
GRT12 On 24/06/2020 Spot Bond				101.84907		101.82613			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.59887		100.57484			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				102.27991		102.25617			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				101.06828		101.04551			0.00	782,000,000	391,000,000
Total GRT15 SPOT									0.00	782,000,000	391,000,000
Total For GRT15									0.00	782,000,000	391,000,000
GRT16 On 17/10/2021 Spot Bond				102.01514		101.99185			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			9.24000	103.87748	9.21500	103.94312			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				101.70617		101.68354			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				102.11644		102.09248			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				102.10549		102.08091			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			10.12000	99.68101	10.09500	99.74822			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				100.57225		100.54833			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT23 On 16/10/2024 Spot Bond				100.80240		100.77786			0.00	90,000,000	180,000,000
Total GRT23 SPOT									0.00	90,000,000	180,000,000
Total For GRT23									0.00	90,000,000	180,000,000
GRT24 On 09/03/2023 Spot Bond				101.41264		101.38900			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				101.55144		101.52700			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0
GRT26 On 09/03/2028 Spot Bond				101.51202		101.48670			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									0.00	0	0
GRT27 On 28/09/2023 Spot Bond				101.00421		100.98066			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				101.36356		101.34074			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				101.39612		101.37275			0.00	0	0
Total GRT29 SPOT									0.00	0	0
Total For GRT29									0.00	0	0
GRT30 On 10/12/2025 Spot Bond				101.88237		101.85846			0.00	700,000,000	800,000,000
Total GRT30 SPOT									0.00	700,000,000	800,000,000
Total For GRT30									0.00	700,000,000	800,000,000
GRT31 On 28/02/2024 Spot Bond				101.67328		101.64899			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				100.52110		100.49736			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				100.53340		100.50909			0.00	0	0
Total GRT33 SPOT									0.00	0	0
Total For GRT33									0.00	0	0
GRT34 On 18/04/2029 Spot Bond				100.55178		100.52663			0.00	0	0
Total GRT34 SPOT									0.00	0	0
Total For GRT34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H6T1U SPOT									0.00	0	0
Total For H6T1U									0.00	0	0
H7T1U On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T1U SPOT									0.00	0	0
Total For H7T1U									0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T2U SPOT									0.00	0	0
Total For H7T2U									0.00	0	0
HC2T3 On 05/10/2019 Spot Bond				100.80140		100.77838			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				101.60613		101.58233			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.25270		100.22901			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				100.74948		100.72548			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				100.71850		100.69361			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				100.72717		100.70199			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB08 On 29/03/2023 Spot Bond				101.17779		101.15348			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond				101.04837		101.02316			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HILB10 On 17/03/2022 Spot Bond				101.48244		101.45876			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				101.37356		101.34882			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				101.36597		101.34136			0.00	0	0
Total HILB12 SPOT									0.00	0	0
Total For HILB12									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500			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				99.74069		102.13341			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond				100.98021		100.95488			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				100.56587		100.54159			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			6.92000	105.91975	6.95000	105.86417		332,032,672,000.00	47,981,600	4,272,048,000	
Total HWAY20 SPOT								332,032,672,000.00	47,981,600	4,272,048,000	
Total For HWAY20								332,032,672,000.00	47,981,600	4,272,048,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HWAY2 On 31/07/2020 Spot Bond			100.00000	45.55099	100.00000	45.44906				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.61000	293.06272	3.62000	292.83979				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.69000	296.09409	3.70000	295.84593				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			3.61000	101.48821	3.61000	101.45144				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			10.69000	91.78811	10.67000	91.89864			13,613,970,491,000.00	1,273,523,900	2,681,721,100	
Total HWAY34 SPOT									13,613,970,491,000.00	1,273,523,900	2,681,721,100	
Total For HWAY34									13,613,970,491,000.00	1,273,523,900	2,681,721,100	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.54706	100.00000	11.52123				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			10.69500	91.48034	10.67500	91.59383				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	11.54684	100.00000	11.52101				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				100.76402		100.74260				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				101.34800		101.32501				0.00	0	0
Total HWF09 SPOT										0.00	0	0
Total For HWF09										0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025 On 31/01/2025 Spot Bond			2.73500	136.31709	2.76000	136.08920			95,921,373,000,000.00	35,071,800,000	160,728,669,600
Total I2025 SPOT									15,921,373,000,000.00	35,071,800,000	160,728,669,600
Total For I2025									15,921,373,000,000.00	35,071,800,000	160,728,669,600
I2029 On 31/03/2029 Spot Bond			2.90000	103.12452	2.89000	103.18064			170,764,760,000,000.00	58,884,400,000	84,376,608,400
Total I2029 SPOT									170,764,760,000,000.00	58,884,400,000	84,376,608,400
Total For I2029									170,764,760,000,000.00	58,884,400,000	84,376,608,400
I2033 On 28/02/2033 Spot Bond			2.98000	105.69550	2.98000	105.65897			349,643,400,000,000.00	117,330,000,000	155,455,349,400
Total I2033 SPOT									19,643,400,000,000.00	117,330,000,000	155,455,349,400
Total For I2033									19,643,400,000,000.00	117,330,000,000	155,455,349,400
I2038 On 31/01/2038 Spot Bond			3.11000	124.75698	3.10500	124.80546			338,322,531,800,000.00	108,785,380,000	257,496,767,696
Total I2038 SPOT									18,322,531,800,000.00	108,785,380,000	257,496,767,696
Total For I2038									18,322,531,800,000.00	108,785,380,000	257,496,767,696
I2046 On 31/03/2046 Spot Bond			3.15000	117.67201	3.15000	117.63074			330,886,710,000,000.00	105,043,400,000	224,846,666,000
Total I2046 SPOT									10,886,710,000,000.00	105,043,400,000	224,846,666,000
Total For I2046									10,886,710,000,000.00	105,043,400,000	224,846,666,000
I2050 On 31/12/2050 Spot Bond			3.16000	123.62683	3.15000	123.83952			907,324,839,608,000.00	287,128,113,800	572,704,595,832
Total I2050 SPOT									17,324,839,608,000.00	287,128,113,800	572,704,595,832
Total For I2050									17,324,839,608,000.00	287,128,113,800	572,704,595,832
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				101.74305		101.71931			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			8.71500	105.12282	8.69000	105.16404			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				102.18112		102.15712			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	100.54562	8.70500	100.49807			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.09000	99.94157	8.09000	99.89807			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond				101.78106		101.75798			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			3.62000	292.94635	3.63000	292.72345			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	101.41809	8.12000	101.37379			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond				101.79301		101.77019			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond				101.79299		101.77017			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond				101.86741		101.84361			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL115 On 21/05/2023 Spot Bond				101.84192		101.81846			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond				101.16899		101.14589			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				100.56996		100.54710			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				100.36909		100.34602			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				99.86762		99.84524			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				100.64936		100.62608			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				99.91374		99.89200			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				99.91183		99.88962			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL127 On 02/04/2020 Spot Bond				100.85946		100.83672			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				100.68814		100.66432			0.00	0	0
Total IBL128 SPOT									0.00	0	0
Total For IBL128									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.94000	156.65404	2.99500	156.37691		1,470,000,000,000.00	500,000,000	250,000,000	
Total IBL36 SPOT								1,470,000,000,000.00	500,000,000	250,000,000	
Total For IBL36								1,470,000,000,000.00	500,000,000	250,000,000	
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500		0.00	0	0	
Total IBL43/JIBAR SPOT								0.00	0	0	
Total For IBL43/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
IBL46 On 15/01/2020 Spot Bond			8.23500	101.64539	8.23500	101.62273			180,969,066,000.00	21,975,600	38,230,100
Total IBL46 SPOT									180,969,066,000.00	21,975,600	38,230,100
Total For IBL46									180,969,066,000.00	21,975,600	38,230,100
IBL50 On 02/08/2020 Spot Bond			7.87000	103.83442	7.87000	103.81228			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.36000	105.67701	9.33500	105.74699			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				100.41665		100.39549			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				100.25930		100.23574			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			3.04000	156.24922	3.09500	155.97250			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.37260		102.51507			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				102.22499		102.20085			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			9.45000	106.31945	9.42500	106.36702			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				101.92665		101.90652			0.00	0	480,000,000
Total IBL85 SPOT									0.00	0	480,000,000
Total For IBL85									0.00	0	480,000,000
IBL86 On 20/05/2021 Spot Bond				103.25148		103.22860			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			7.65500	104.65551	7.65500	104.63362			0.00	0	30,619,100
Total IBL87 SPOT									0.00	0	30,619,100
Total For IBL87									0.00	0	30,619,100
IBL88 On 20/05/2021 Spot Bond			8.20000	108.75693	8.23000	108.67632			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	32.45923	100.00000	32.38660			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				101.90115		101.84804			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				100.68327		100.65877			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				101.63324		101.60878			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				102.67274		102.64937			0.00	0	500,000,000
Total IBL95 SPOT									0.00	0	500,000,000
Total For IBL95									0.00	0	500,000,000
IBL96 On 21/09/2019 Spot Bond				101.37465		101.35211			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				100.88606		100.86198			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				102.74183		102.71743			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.69500	100.57090	8.69500	100.54785			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	10.91666	100.00000	10.89223			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.25000	100.52347	8.28000	100.46090			0.00	0	300,000,000
Total IDC03 SPOT									0.00	0	300,000,000
Total For IDC03									0.00	0	300,000,000
IDCG05 On 24/11/2019 Spot Bond				102.02742		102.00471			0.00	0	0
Total IDC05 SPOT									0.00	0	0
Total For IDC05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.47000	104.73647	9.44500	104.81592		13,108,034,027,000.00	1,384,164,100	1,106,860,100	
Total IDC06 SPOT								13,108,034,027,000.00	1,384,164,100	1,106,860,100	
Total For IDC06								13,108,034,027,000.00	1,384,164,100	1,106,860,100	
IDCG07 On 13/11/2020 Spot Bond				99.93274		99.91021			0.00	0	0
Total IDC07 SPOT									0.00	0	0
Total For IDC07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.58000	97.99640	11.56000	98.08975			0.00	0	0
Total IDC08 SPOT									0.00	0	0
Total For IDC08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				102.08813		102.06563			0.00	0	0
Total IDC09 SPOT									0.00	0	0
Total For IDC09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.61722		101.59204			0.00	0	0
Total IDC10 SPOT									0.00	0	0
Total For IDC10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.92000	109.22147	9.89500	109.32748			0.00	0	0
Total IDC11 SPOT									0.00	0	0
Total For IDC11									0.00	0	0
IDCG12 On 26/04/2021 Spot Bond				100.67459		100.65120			0.00	0	0
Total IDC12 SPOT									0.00	0	0
Total For IDC12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond				100.84128		100.81700			0.00	0	0
Total IDC13 SPOT									0.00	0	0
Total For IDC13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG14 On 12/11/2021 Spot Bond				99.93485		99.91299				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				100.37424		100.35150				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				100.51295		100.48969				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond				100.02242		99.99978				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				101.37464		101.35121				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				101.43079		101.40640				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	100.24232	4.00000	100.23154				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				101.36063		101.33612				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
IDCP2U On 05/04/2025 Spot Bond			100.00000	5.65826	100.00000	5.64573				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.82000	103.17034	8.79500	103.25416				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC02 On 14/04/2021 Spot Bond			6.85000	104.01976	6.88000	103.94598			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ING196 On 30/06/2027 Spot Bond				69.71813		69.71813				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500			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				99.87857		100.58947			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				101.76269		101.71141			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING371 On 31/01/2020 Spot Bond				100.23592		100.21227			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				100.25200		100.22672			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				101.61141		101.56564			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				84.82271		84.76307			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0
ING394 On 31/01/2020 Spot Bond				100.22535		100.20276			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				100.30182		100.27223			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				101.10813		101.07921			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				100.54230		100.51318			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.50000	106.62112	10.53000	106.54269			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV05 On 22/03/2023 Spot Bond				104.05877		104.02588			0.00	119,407,600	91,375,400
Total INLV05 SPOT									0.00	119,407,600	91,375,400
Total For INLV05									0.00	119,407,600	91,375,400
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	106.24200	10.00000	106.21500			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				101.00320		100.97948			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				101.63299		101.60741			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				101.52377		101.49941			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				101.32246		101.29732			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				101.18292		101.15855			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				101.19619		101.17155			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				101.20947		101.18455			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				101.26216		101.23817			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				102.06005		102.03580			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF22 On 14/06/2022 Spot Bond				101.40594		101.38112			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond				100.01830		100.06747			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				100.61154		100.58699			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond				100.02238		99.99974			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond				100.02242		99.99951			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				101.11123		101.08686			0.00	400,000,000	403,000,000
Total IPF30 SPOT									0.00	400,000,000	403,000,000
Total For IPF30									0.00	400,000,000	403,000,000
IPF31 On 25/03/2026 Spot Bond				101.13981		101.11481			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPFC23 On 25/07/2019 Spot Bond				100.31286		100.27115			0.00	0	0
Total IPFC23 SPOT									0.00	0	0
Total For IPFC23									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017/F On 31/01/2022 Spot Bond			2.75000	100.74974	2.75000	100.74215			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			6.21000	147.03218	6.23000	146.68300			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				101.75089		101.72561			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.93731		100.90903			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.73500	122.62738	4.76000	122.41803			0.00	0	227,380,000
Total IV030 SPOT									0.00	0	227,380,000
Total For IV030									0.00	0	227,380,000
IV030A On 31/01/2025 Spot Bond			4.73500	122.62738	4.76000	122.41803			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				101.66682		101.63886			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				100.30588		100.27670			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			10.40000	106.23949	10.43000	106.16148			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				107.48601		107.45839			0.00	1,400,000,000	1,655,000,000
Total IV035 SPOT									0.00	1,400,000,000	1,655,000,000
Total For IV035									0.00	1,400,000,000	1,655,000,000
IV036 On 22/07/2021 Spot Bond				100.53441		100.50297			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				101.44143		101.40982			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV039 On 31/01/2022 Spot Bond			5.14000	148.03461	5.19500	147.76648				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				106.10181		106.07502				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			10.75000	103.84749	10.78000	103.75515				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				105.19137		105.16605				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			10.64000	109.89432	10.67000	109.79605				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				100.30905		100.27800				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			4.09000	152.07447	4.14500	151.80208				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				103.52068		103.49147				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond				101.44562		101.41318				0.00	1,100,000,000	550,000,000
Total IV050 SPOT										0.00	1,100,000,000	550,000,000
Total For IV050										0.00	1,100,000,000	550,000,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.91000	162.33796	4.93000	161.95990			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
IVA889 On 09/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.87768			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			7.45000	99.79631	7.45000	99.73536			0.00	0	0
Total IVA890 SPOT									0.00	0	0
Total For IVA890									0.00	0	0
IVA892 On 29/05/2019 Spot Bond			7.45000	99.53274	7.45000	99.47212			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	99.36285	7.55000	99.30162			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	99.22010	7.55000	99.15905			0.00	0	0
Total IVA894 SPOT									0.00	0	0
Total For IVA894									0.00	0	0
IVA895 On 20/06/2019 Spot Bond			7.55000	99.07776	7.55000	99.01688			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	98.63559	7.65000	98.57445			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	98.49306	7.65000	98.43210			0.00	0	0
Total IVA899 SPOT									0.00	0	0
Total For IVA899									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA900 On 25/07/2019 Spot Bond			7.65000	98.35094	7.65000	98.29016			0.00	0	0
Total IVA900 SPOT									0.00	0	0
Total For IVA900									0.00	0	0
IVA951 On 01/08/2019 Spot Bond			7.65000	98.20923	7.65000	98.14862			0.00	0	0
Total IVA951 SPOT									0.00	0	0
Total For IVA951									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500			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				100.94335		100.91897			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				100.96445		100.93953			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				100.62129		100.58987			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.12500	103.10722	8.12500	103.08461			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	88.41533	100.00000	88.21114			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			8.27000	104.85365	8.30000	104.76983			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.94214		101.91737			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.59759		101.57351			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC063 On 07/08/2020 Spot Bond				100.07276		100.04849			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.85756		100.83518			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC092 On 24/11/2019 Spot Bond				101.90455		101.87859			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			9.12000	108.36222	9.15000	108.26649			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 29/06/2021 Spot Bond				101.09396		101.06765			0.00	200,000,000	100,000,000
Total IVC097 SPOT									0.00	200,000,000	100,000,000
Total For IVC097									0.00	200,000,000	100,000,000
IVC102 On 31/01/2020 Spot Bond				100.27477		100.24720			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond				101.11098		101.08426			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				101.59884		101.57330			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				101.46201		101.43665			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond				101.09963		101.07319			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.29483		100.26805			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				100.66463		103.01324			0.00	0	0
Total IVC109 SPOT									0.00	0	0
Total For IVC109									0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC110	On 19/05/2021	Spot Bond			8.77000	101.58160	8.80000	106.37566			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				99.77579		101.88034			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				101.47548		101.44942			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				99.85052		99.82532			0.00	0	0
Total IVC116 SPOT											0.00	0	0
Total For IVC116											0.00	0	0
IVC131	On 08/05/2019	Spot Bond					0.00000	0.00000			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				101.67252		101.64773			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	103.40510	8.02000	103.38277			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				100.26833		100.24397			0.00	0	0
Total IVC134 SPOT											0.00	0	0
Total For IVC134											0.00	0	0
IVC135	On 31/07/2020	Spot Bond				100.59149		100.56760			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				102.49243		102.46727			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				101.85705		101.82997			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				101.21464		101.19156			0.00	0	0
Total IVC138 SPOT											0.00	0	0
Total For IVC138											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC140 On 18/10/2021 Spot Bond				100.53119		100.50699				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				101.64260		101.61638				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				101.53404		101.51037				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				101.58240		101.55709				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond				101.17028		101.14622				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				101.50122		101.47517				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				101.49335		101.46744				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				100.55599		100.51128				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC152 On 15/12/2024 Spot Bond				100.31956		100.28971				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond				100.01246		100.06320				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC156 On 22/04/2021 Spot Bond				100.40661		100.38272			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				101.58016		101.53548			0.00	0	0
Total IVC157 SPOT									0.00	0	0
Total For IVC157									0.00	0	0
IVC158 On 02/04/2020 Spot Bond				100.86460		100.84172			0.00	0	0
Total IVC158 SPOT									0.00	0	0
Total For IVC158									0.00	0	0
IVC159 On 06/06/2023 Spot Bond				101.05685		101.03317			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				100.81088		100.78759			0.00	0	0
Total IVC160 SPOT									0.00	0	0
Total For IVC160									0.00	0	0
IVC161 On 09/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC161 SPOT									0.00	0	0
Total For IVC161									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF68U SPOT										0.00	0	0
Total For IVF68U										0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,000,000,000
Total IVF69U SPOT										0.00	0	13,000,000,000
Total For IVF69U										0.00	0	13,000,000,000
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond				100.28542		100.25678				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				101.45923		101.43037				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				101.46834		101.44287				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				101.64391		101.61852				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				101.08828		101.06211				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			8.32000	104.55352	8.35000	104.46287			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				102.03040		102.00561			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				101.85413		101.82886			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				101.76066		101.73651			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				101.76318		101.73625			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				100.69966		100.67448			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				101.02137		101.06656			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				100.72327		100.69733			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			9.91000	120.62175	9.88500	120.75027			0.00	0	1,746,600
Total KW01 SPOT									0.00	0	1,746,600
Total For KW01									0.00	0	1,746,600
LBK08 On 30/10/2019 Spot Bond				100.27333		100.24844			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			8.27000	105.03411	8.27000	105.01061			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	104.32147	9.62000	104.29440			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	101.95714	9.71000	101.93044			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				104.48231		104.45782			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				101.78908		101.76282			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				101.82656		101.80320			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				105.00381		104.97898			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			9.10000	107.16974	9.07500	107.21071			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				102.02138		101.99703			0.00	0	8,300,000,000
Total LBK22 SPOT									0.00	0	8,300,000,000
Total For LBK22									0.00	0	8,300,000,000
LBK23 On 05/09/2022 Spot Bond				103.65152		103.62625			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			9.45000	104.32624	9.42500	104.40650			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK26 On 23/03/2021 Spot Bond				101.59586		101.57249			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				102.06958		102.04419			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			10.60500	99.62933	10.58500	99.71512			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			9.40000	105.14235	9.37500	105.19957			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				101.19671		101.17307			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond				101.92361		101.89861			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond				100.02308		99.99980			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				102.27751		102.25189			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond				101.11767		101.09262			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.60000	103.98518	7.60000	103.96376		781,784,640,000.00		102,866,400	871,127,800
Total LGL04 SPOT								781,784,640,000.00		102,866,400	871,127,800
Total For LGL04								781,784,640,000.00		102,866,400	871,127,800
LGL05 On 12/12/2021 Spot Bond				102.48135		102.45545			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			9.50000	102.97955	9.47500	103.02569			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				103.06990		103.04502			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0

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				104.13421		104.10913			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				105.01204		104.98607			0.00	400,000,000	258,000,000
Total LGL09 SPOT									0.00	400,000,000	258,000,000
Total For LGL09									0.00	400,000,000	258,000,000
LGL10 On 08/10/2025 Spot Bond				100.80124		100.77607			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
LHC11 On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC11U SPOT									0.00	0	0
Total For LHC11U									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.45000	100.73627	12.45000	100.66906			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				99.89637		99.86199			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				99.90795		99.87755			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				99.89652		99.86240			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				103.33754		103.30858			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LOM02 On 30/01/2024 Spot Bond				100.30476		100.27422				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				99.75516		101.88226				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.06082		102.34757				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				99.72383		102.12335				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond				100.00933		100.06092				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				101.36154		101.33924				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond				100.24459		100.22239				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				99.93884		99.89806				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				99.37061		99.33001				0.00	0	0
Total MAQ135 SPOT										0.00	0	0
Total For MAQ135										0.00	0	0
MAQ13 On 15/07/2019 Spot Bond				98.65971		98.61910				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				99.85894		99.81864				0.00	0	0
Total MAQ139 SPOT										0.00	0	0
Total For MAQ139										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				101.57628		101.55536				0.00	0	300,000,000
Total MBF047 SPOT										0.00	0	300,000,000
Total For MBF047										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05 On 17/05/2019 Spot Bond				99.86621		99.84667			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				101.16880		101.14603			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05 On 27/03/2020 Spot Bond				101.39202		101.36975			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05 On 28/08/2020 Spot Bond				101.85759		101.83437			0.00	0	300,000,000
Total MBF057 SPOT									0.00	0	300,000,000
Total For MBF057									0.00	0	300,000,000
MBF05 On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05 On 21/05/2021 Spot Bond				101.86950		101.84714			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				99.85181		99.83024			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				101.59992		101.57767			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				100.67239		100.64911			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond				101.68036		101.65676			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0

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 02/11/2022 Spot Bond				100.18656		100.16314			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				101.69222		101.66930			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04: On 23/02/2023 Spot Bond				101.72252		101.69919			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				100.57540		100.55232			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				100.32168		100.29872			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04: On 27/07/2023 Spot Bond				100.25439		100.23129			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04: On 27/09/2021 Spot Bond				100.99768		100.97481			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04: On 27/09/2023 Spot Bond				101.00959		100.98645			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				101.65027		101.62708			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				101.67025		101.64679			0.00	0	0
Total MBP047 SPOT									0.00	0	0
Total For MBP047									0.00	0	0
MBP04: On 27/03/2022 Spot Bond				100.99770		100.97483			0.00	0	0
Total MBP048 SPOT									0.00	0	0
Total For MBP048									0.00	0	0
MBP04: On 27/03/2024 Spot Bond				101.00961		100.98647			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSA On 05/07/2026 Spot Bond				103.05582		103.00457			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			8.52500	106.89677	8.55500	106.80053			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.25000	102.11907	8.25000	102.07376			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				108.06918		108.00589			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	99.89537	9.37500	100.63090			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	101.67598	10.27500	102.05254			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	102.37864	13.57500	103.46150			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				101.94163		101.90655			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			8.35000	104.34489	8.38000	104.27007			0.00	0	423,009,900
Total MMIG02 SPOT									0.00	0	423,009,900
Total For MMIG02									0.00	0	423,009,900
MMIG0 On 01/06/2020 Spot Bond				101.87047		101.84283			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			11.37000	102.36922	11.34500	102.44777			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			9.70000	105.75467	9.67500	105.79699		377,184,500,000.00		38,885,000	1,338,045,800
Total MMIG05 SPOT								377,184,500,000.00		38,885,000	1,338,045,800
Total For MMIG05								377,184,500,000.00		38,885,000	1,338,045,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 19/10/2028 Spot Bond				102.51820		102.49317			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				101.30069		101.27596			0.00	400,000,000	200,000,000
Total MMIG07 SPOT									0.00	400,000,000	200,000,000
Total For MMIG07									0.00	400,000,000	200,000,000
MQB00 On 28/08/2023 Spot Bond				108.12158		108.05788			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				101.28755		101.26412			0.00	0	1,000,000,000
Total MTN06 SPOT									0.00	0	1,000,000,000
Total For MTN06									0.00	0	1,000,000,000
MTN07 On 13/07/2022 Spot Bond				101.66419		101.63947			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond				101.18129		101.15735			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN09 On 11/10/2022 Spot Bond				101.90435		101.87977			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN10 On 11/10/2024 Spot Bond				102.02014		101.99462			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				101.76398		101.73918			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				101.30270		101.27684			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				101.69127		101.66480			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				102.07085		102.02175			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond				101.93857		101.91340			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
MWAR(On 22/11/2021 Spot Bond				101.91762		101.89273			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				101.48310		101.46021			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond				101.45951		101.43594			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				101.43947		101.41550			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				101.30023		101.27452			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				101.53471		101.50434			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond				101.83744		101.80102			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N7A20 On 20/03/2020 Spot Bond				100.23915		100.21746			0.00	0	0
Total N7A20 SPOT									0.00	0	0
Total For N7A20									0.00	0	0
N7B25 On 20/12/2021 Spot Bond				100.24512		100.22230			0.00	0	0
Total N7B25 SPOT									0.00	0	0
Total For N7B25									0.00	0	0
N7C25 On 20/03/2022 Spot Bond				100.26544		100.23867			0.00	0	0
Total N7C25 SPOT									0.00	0	0
Total For N7C25									0.00	0	0
N7D25 On 20/03/2022 Spot Bond				100.28190		100.25178			0.00	0	0
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond				100.29636		100.26317			0.00	0	0
Total N7E25 SPOT									0.00	0	0
Total For N7E25									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.85000	98.04556	8.82500	98.09567			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			7.74000	105.44443	7.77000	105.38976			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			9.30000	105.30335	9.27500	105.36427			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			10.37000	103.51227	10.34500	103.60916		3,250,675,604,000.00		313,469,200	579,188,300
Total NAM04 SPOT								3,250,675,604,000.00		313,469,200	579,188,300
Total For NAM04								3,250,675,604,000.00		313,469,200	579,188,300
NBG01 On 29/04/2022 Spot Bond				100.22999		100.20701			0.00	0	0
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond				100.23416		100.21076			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond				100.23711		100.21341			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			7.78000	105.64341	7.78000	105.62114			865,157,784,000.00	111,202,800	473,322,000
Total NBK11A SPOT									865,157,784,000.00	111,202,800	473,322,000
Total For NBK11A									865,157,784,000.00	111,202,800	473,322,000
NBK12/ On 19/03/2021 Spot Bond			7.49500	104.52274	7.52500	104.44948			353,753,507,000.00	47,198,600	532,686,400
Total NBK12A SPOT									353,753,507,000.00	47,198,600	532,686,400
Total For NBK12A									353,753,507,000.00	47,198,600	532,686,400
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.30372	9.38000	101.27849			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.10000	103.78326	9.07500	103.85622			884,593,710,000.00	97,208,100	736,106,000
Total NBK13A SPOT									884,593,710,000.00	97,208,100	736,106,000
Total For NBK13A									884,593,710,000.00	97,208,100	736,106,000
NBK14/ On 25/06/2021 Spot Bond			7.82000	106.28331	7.85000	106.20201			760,135,280,000.00	97,204,000	3,048,524,300
Total NBK14A SPOT									760,135,280,000.00	97,204,000	3,048,524,300
Total For NBK14A									760,135,280,000.00	97,204,000	3,048,524,300
NBK15/ On 11/02/2022 Spot Bond			8.07000	103.86346	8.10000	103.76701			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			9.02000	104.09778	8.99500	104.18431			2,359,058,328,000.00	261,536,400	426,952,600
Total NBK16A SPOT									2,359,058,328,000.00	261,536,400	426,952,600
Total For NBK16A									2,359,058,328,000.00	261,536,400	426,952,600
NBK17/ On 22/04/2026 Spot Bond			9.22000	104.16555	9.19500	104.26926			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			8.34000	104.97580	8.34000	104.95224			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			8.60000	106.97369	8.63000	106.86829			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			9.57000	108.52935	9.54500	108.63111			10,786,467,582,000.00	1,127,112,600	1,646,479,600
Total NBK20A SPOT									10,786,467,582,000.00	1,127,112,600	1,646,479,600
Total For NBK20A									10,786,467,582,000.00	1,127,112,600	1,646,479,600
NBK20/ On 25/06/2021 Spot Bond				101.26719		101.24388			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			10.13000	105.90977	10.10500	106.02060				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			9.44000	106.63154	9.41500	106.67883				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			9.64000	110.04637	9.61500	110.14072				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.07971		100.05796				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.72000	112.12379	9.69500	112.24379				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				99.93284		99.91031				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.00000	107.59900	8.97500	107.65406				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				102.62272		102.59996				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	14.16513	100.00000	14.13343				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				103.51727		103.49265				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			9.93000	106.05171	9.90500	106.15231				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.41000	104.70909	9.38500	104.76940				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28I On 19/11/2020 Spot Bond				102.55608		102.53349			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			9.87000	106.04147	9.84500	106.14313		10,411,503,732,000.00	1,054,863,600	1,540,938,600	
Total NBK29A SPOT								10,411,503,732,000.00	1,054,863,600	1,540,938,600	
Total For NBK29A								10,411,503,732,000.00	1,054,863,600	1,540,938,600	
NBK30I On 20/02/2024 Spot Bond			8.68500	105.58925	8.66000	105.66288		0.00	0	0	
Total NBK30A SPOT								0.00	0	0	
Total For NBK30A								0.00	0	0	
NBK30I On 18/02/2021 Spot Bond				103.14244		103.11973		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			8.67000	102.73325	8.64500	102.80268		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				102.03630		102.01169		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				100.00000		99.97901		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				101.28008		101.25871		0.00	0	1,100,000,000	
Total NBK34B SPOT								0.00	0	1,100,000,000	
Total For NBK34B								0.00	0	1,100,000,000	
NBK35I On 10/05/2023 Spot Bond				101.80930		101.78669		0.00	0	0	
Total NBK35B SPOT								0.00	0	0	
Total For NBK35B								0.00	0	0	
NBK36I On 10/05/2026 Spot Bond				102.76836		102.74510		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				100.23358		100.21047		0.00	3,110,200,000	1,555,100,000	
Total NBK37B SPOT								0.00	3,110,200,000	1,555,100,000	
Total For NBK37B								0.00	3,110,200,000	1,555,100,000	
NBK38I On 02/08/2021 Spot Bond				101.57040		101.54735		0.00	0	0	
Total NBK38B SPOT								0.00	0	0	
Total For NBK38B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			7.26000	103.19094	7.26000	103.17090			0.00	0	13,156,400
Total NBK3A SPOT									0.00	0	13,156,400
Total For NBK3A									0.00	0	13,156,400
NBK3A On 09/09/2019 Spot Bond			100.00000	79.21699	100.00000	79.05466			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			11.14500	56.11142	11.12000	56.14804			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.25736		100.23155			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				102.15078		102.12890			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond				102.79230		102.76929			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond				103.22395		103.20011			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				100.12120		102.13321			0.00	0	300,000,000
Total NBK44B SPOT									0.00	0	300,000,000
Total For NBK44B									0.00	0	300,000,000
NBK45I On 15/02/2023 Spot Bond				100.20855		102.28053			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				101.08121		103.20158			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				101.67507		103.85556			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK48I On 09/11/2021 Spot Bond				100.02087		99.99984			0.00	0	0
Total NBK48B SPOT									0.00	0	0
Total For NBK48B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK49I On 09/11/2023 Spot Bond				100.02150		99.99980			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				100.41447		100.39250			0.00	0	0
Total NBK50B SPOT									0.00	0	0
Total For NBK50B									0.00	0	0
NBK51I On 21/02/2022 Spot Bond				101.78435		101.76163			0.00	0	0
Total NBK51B SPOT									0.00	0	0
Total For NBK51B									0.00	0	0
NBK52I On 21/02/2024 Spot Bond				101.86372		101.84049			0.00	0	0
Total NBK52B SPOT									0.00	0	0
Total For NBK52B									0.00	0	0
NBK53I On 21/02/2026 Spot Bond				102.24774		102.22441			0.00	0	0
Total NBK53B SPOT									0.00	0	0
Total For NBK53B									0.00	0	0
NBK54I On 21/02/2029 Spot Bond				101.89286		101.86873			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				101.57105		101.54839			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				101.28659		101.26117			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			10.31500	102.74407	10.29000	102.81064			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				101.27968		101.25439			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			10.35000	101.95183	10.32500	102.01799			0.00	0	0
Total NCLN85 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.28659		101.26117				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				101.29753		101.27188				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				101.31134		101.28542				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				101.24408		101.21866				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.68455		100.65708				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.65693		100.62947				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				103.37474		103.35026				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.55000	106.92510	8.55000	106.90038				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond				107.47876		107.44518				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				108.64475		108.61258				0.00	14,504,000	5,065,400
Total NEDT1B SPOT										0.00	14,504,000	5,065,400
Total For NEDT1B										0.00	14,504,000	5,065,400
NET52 On 23/01/2020 Spot Bond				100.48914		100.44577				0.00	0	1,000,000,000
Total NET52 SPOT										0.00	0	1,000,000,000
Total For NET52										0.00	0	1,000,000,000
NGL01 On 22/09/2021 Spot Bond				105.94227		105.91588				0.00	1,780,000,000	890,000,000
Total NGL01 SPOT										0.00	1,780,000,000	890,000,000
Total For NGL01										0.00	1,780,000,000	890,000,000
NGL02 On 15/03/2022 Spot Bond				106.41141		106.38486				0.00	204,400,000	51,100,000
Total NGL02 SPOT										0.00	204,400,000	51,100,000
Total For NGL02										0.00	204,400,000	51,100,000
NGL03 On 26/05/2022 Spot Bond				102.18801		102.15733				0.00	0	0
Total NGL03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond				104.32186		104.29509			0.00	0	0
Total NGL04 SPOT									0.00	0	0
Total For NGL04									0.00	0	0
NGL05 On 26/07/2023 Spot Bond				101.85902		101.83279			0.00	600,000,000	300,000,000
Total NGL05 SPOT									0.00	600,000,000	300,000,000
Total For NGL05									0.00	600,000,000	300,000,000
NGL06 On 01/12/2023 Spot Bond				101.86721		101.83904			0.00	0	0
Total NGL06 SPOT									0.00	0	0
Total For NGL06									0.00	0	0
NGL07 On 09/04/2024 Spot Bond				100.84467		100.81811			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				106.23606		106.20398			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1f On 20/10/2023 Spot Bond				100.55255		100.52006			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NGT10: On 25/03/2024 Spot Bond				101.55274		101.52067			0.00	0	0
Total NGT103 SPOT									0.00	0	0
Total For NGT103									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500			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	99.92785	13.50000	99.89179			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				101.79884		101.73776			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NHM00 On 18/05/2019 Spot Bond				110.75890		110.69863			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				100.68914		100.66032			0.00	0	0
Total NHM006 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond				100.72096		100.69079				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond				100.36953		100.34311				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond				100.42030		100.39024				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NI202 On 07/12/2033 Spot Bond			3.98500	215.18175	3.94500	216.05675				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			3.62000	179.35943	3.64000	179.01529				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			3.49000	130.95520	3.51500	130.73452				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			3.75000	95.66225	3.74000	95.71135				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			4.26000	105.55323	4.25500	105.58839				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			3.59500	130.22862	3.62000	130.00891				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			3.98500	127.56959	4.01000	127.35349				0.00	0	0
Total NILB13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.09000	172.93188	4.11000	172.59929			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			4.47000	167.92710	4.49000	167.60352			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			3.97500	109.96019	3.97000	109.95722			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.30000	105.04590	7.30000	105.02510		268,502,760,000.00		36,781,200	33,938,600
Total NMP20N SPOT								268,502,760,000.00		36,781,200	33,938,600
Total For NMP20N								268,502,760,000.00		36,781,200	33,938,600
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				102.22656		102.22656			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NN03 On 23/11/2023 Spot Bond				101.84577		101.82075			0.00	0	0
Total NN03 SPOT									0.00	0	0
Total For NN03									0.00	0	0
NN04 On 22/02/2024 Spot Bond				101.93857		101.91341			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				101.46604		101.44105			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				101.51410		101.48827			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				104.99000		104.99000			0.00	0	0
Total NNF01 SPOT									0.00	0	0
Total For NNF01									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			7.93000	104.71682	7.93000	104.67063			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				101.87376		101.85189			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				102.01167		101.98802			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				101.90505		101.88033			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond				101.90722		101.88248			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.13000	104.75687	8.13000	104.70951			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.90095		101.87629			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond				101.99131		101.96546			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.33000	104.79694	8.33000	104.74841			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				101.99136		101.96550			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				102.20158		102.17293			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				102.11771		102.09018			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			8.40000	111.71856	8.43000	111.59852		1,769,284,440,000.00		210,629,100	364,109,500
Total NRA022 SPOT								1,769,284,440,000.00		210,629,100	364,109,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA022									1,769,284,440,000.00	210,629,100	364,109,500
NRA02: On 31/05/2023 Spot Bond			3.75000	185.06248	3.76000	184.92810			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			10.77000	114.10143	10.74500	114.22449			14,795,512,593,000.00	1,373,770,900	6,700,564,900
Total NRA028 SPOT									14,795,512,593,000.00	1,373,770,900	6,700,564,900
Total For NRA028									14,795,512,593,000.00	1,373,770,900	6,700,564,900
NRA02: On 30/11/2028 Spot Bond			100.00000	17.57290	100.00000	17.53380			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			272,000,000,000,000.00	2,720,000,000	1,360,000,000
Total NSN99U SPOT									2,000,000,000,000.00	2,720,000,000	1,360,000,000
Total For NSN99U									2,000,000,000,000.00	2,720,000,000	1,360,000,000
NTC19: On 27/07/2020 Spot Bond				100.87518		100.85155			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				100.89761		100.87473			0.00	4,000,000,000	2,000,000,000
Total NTC20 SPOT									0.00	4,000,000,000	2,000,000,000
Total For NTC20									0.00	4,000,000,000	2,000,000,000
NTC21: On 24/03/2022 Spot Bond				102.14648		102.12239			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				100.45882		100.43694			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				100.71354		100.69076			0.00	0	0
Total NTC23 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond				101.00885		100.98459			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				101.49508		101.47164			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				101.53339		101.50935			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				101.95755		101.93214			0.00	0	100,000,000
Total OMI01 SPOT									0.00	0	100,000,000
Total For OMI01									0.00	0	100,000,000
OML02 On 27/11/2019 Spot Bond				102.36037		102.33648			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.52500	105.09592	7.52500	105.07448			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				102.01936		101.99516			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			8.60000	102.29921	8.63000	102.25115		2,761,086,760,000.00		321,056,600	1,710,214,600
Total OML05 SPOT								2,761,086,760,000.00		321,056,600	1,710,214,600
Total For OML05								2,761,086,760,000.00		321,056,600	1,710,214,600
OML06 On 19/03/2022 Spot Bond			9.65000	103.07346	9.62500	103.10901		713,018,235,000.00		73,887,900	1,989,564,400
Total OML06 SPOT								713,018,235,000.00		73,887,900	1,989,564,400
Total For OML06								713,018,235,000.00		73,887,900	1,989,564,400
OML07 On 19/03/2025 Spot Bond			10.57000	103.16979	10.54500	103.24939			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				102.60690		102.58301			0.00	0	1,000,000,000
Total OML08 SPOT									0.00	0	1,000,000,000
Total For OML08									0.00	0	1,000,000,000
OML09 On 14/09/2022 Spot Bond			9.80000	104.73471	9.77500	104.77885		933,447,060,000.00		95,249,700	1,622,662,900
Total OML09 SPOT								933,447,060,000.00		95,249,700	1,622,662,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML09									933,447,060,000.00	95,249,700	1,622,662,900
OML10 On 14/09/2025 Spot Bond			10.67000	104.80432	10.64500	104.89031			3,970,296,330,000.00	372,099,000	1,536,220,000
Total OML10 SPOT									3,970,296,330,000.00	372,099,000	1,536,220,000
Total For OML10									3,970,296,330,000.00	372,099,000	1,536,220,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				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				101.46290		101.43796				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				100.06642		100.04430				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				101.66358		101.63911				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				101.70241		101.67770				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				101.59787		101.55211				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				101.66369		101.63953				0.00	0	0
Total PMM50 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM50										0.00	0	0
PMM51 On 28/02/2022 Spot Bond				101.76037		101.73483				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				99.53907		99.51130				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.78283		101.76054				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.86912		101.84571				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.94461		101.92023				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				102.09557		102.06924				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				102.11713		102.09052				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				102.13869		102.11180				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			8.57000	114.65304	8.54500	114.77390			267,873,083,573,000.00	1,898,234,898,900	1,636,813,971,000	
Total R186 SPOT									17,873,083,573,000.00	898,234,898,900	636,813,971,000	
Total For R186									17,873,083,573,000.00	898,234,898,900	636,813,971,000	
R197 On 07/12/2023 Spot Bond			2.55000	305.71940	2.56000	305.49455			58,471,857,000,000.00	22,930,140,000	61,049,473,000	
Total R197 SPOT									18,471,857,000,000.00	22,930,140,000	61,049,473,000	
Total For R197									18,471,857,000,000.00	22,930,140,000	61,049,473,000	
R202 On 07/12/2033 Spot Bond			2.98500	240.70223	2.94500	241.71377			705,442,960,500,000.00	236,329,300,000	458,676,988,000	
Total R202 SPOT									15,442,960,500,000.00	236,329,300,000	458,676,988,000	
Total For R202									15,442,960,500,000.00	236,329,300,000	458,676,988,000	
R2023 On 28/02/2023 Spot Bond			7.70000	101.64024	7.67500	101.70076			663,634,638,730,000.00	1,904,368,134,900	1,200,867,856,700	
Total R2023 SPOT									13,634,638,730,000.00	904,368,134,900	200,867,856,700	

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 R2023									3,634,638,730,000.00	904,368,134,900	200,867,856,700
R2030 On 31/01/2030 Spot Bond			9.15500	94.37922	9.13500	94.48380			806,908,059,000,000.00	1,180,437,800,000	973,025,791,000
Total R2030 SPOT									16,908,059,000,000.00	180,437,800,000	373,025,791,000
Total For R2030									16,908,059,000,000.00	180,437,800,000	373,025,791,000
R2032 On 31/03/2032 Spot Bond			9.39500	92.43004	9.37000	92.58075			127,247,407,500,000.00	1,503,698,500,000	1,068,906,247,600
Total R2032 SPOT									17,247,407,500,000.00	503,698,500,000	1,068,906,247,600
Total For R2032									17,247,407,500,000.00	503,698,500,000	1,068,906,247,600
R2035 On 28/02/2035 Spot Bond			9.61500	95.73554	9.59500	95.86510			250,317,081,500,000.00	1,378,088,100,000	794,803,418,800
Total R2035 SPOT									10,317,081,500,000.00	378,088,100,000	794,803,418,800
Total For R2035									10,317,081,500,000.00	378,088,100,000	794,803,418,800
R2037 On 31/01/2037 Spot Bond			9.71500	92.12028	9.69500	92.25087			193,044,214,000,000.00	843,339,600,000	767,149,414,900
Total R2037 SPOT									13,044,214,000,000.00	843,339,600,000	767,149,414,900
Total For R2037									13,044,214,000,000.00	843,339,600,000	767,149,414,900
R2040 On 31/01/2040 Spot Bond			9.79500	95.43664	9.77500	95.57790			135,617,875,000,000.00	1,749,425,000,000	907,327,358,800
Total R2040 SPOT									15,617,875,000,000.00	749,425,000,000	907,327,358,800
Total For R2040									15,617,875,000,000.00	749,425,000,000	907,327,358,800
R2044 On 31/01/2044 Spot Bond			9.81500	92.53134	9.79500	92.67663			803,077,132,500,000.00	795,015,500,000	804,972,121,500
Total R2044 SPOT									13,077,132,500,000.00	795,015,500,000	804,972,121,500
Total For R2044									13,077,132,500,000.00	795,015,500,000	804,972,121,500
R2048 On 28/02/2048 Spot Bond			9.76000	91.97995	9.74000	92.13204			807,578,740,032,000.00	2,644,219,133,200	1,373,195,346,400
Total R2048 SPOT									17,578,740,032,000.00	644,219,133,200	373,195,346,400
Total For R2048									17,578,740,032,000.00	644,219,133,200	373,195,346,400
R207 On 15/01/2020 Spot Bond			6.25000	102.94821	6.25000	102.93070			481,602,931,250,000.00	77,056,469,000	101,577,078,600
Total R207 SPOT									11,602,931,250,000.00	77,056,469,000	101,577,078,600
Total For R207									11,602,931,250,000.00	77,056,469,000	101,577,078,600
R208 On 31/03/2021 Spot Bond			6.70000	100.81567	6.73000	100.74493			827,536,800,000,000.00	1,765,304,000,000	689,147,331,600
Total R208 SPOT									17,536,800,000,000.00	765,304,000,000	689,147,331,600
Total For R208									17,536,800,000,000.00	765,304,000,000	689,147,331,600
R209 On 31/03/2036 Spot Bond			9.57000	73.13198	9.55000	73.24491			841,711,488,176,000.00	1,446,364,836,800	1,494,642,119,300
Total R209 SPOT									11,711,488,176,000.00	446,364,836,800	494,642,119,300
Total For R209									11,711,488,176,000.00	446,364,836,800	494,642,119,300
R210 On 31/03/2028 Spot Bond			2.91000	189.59240	2.93000	189.22996			137,652,312,000,000.00	47,303,200,000	54,258,072,600
Total R210 SPOT									17,652,312,000,000.00	47,303,200,000	54,258,072,600
Total For R210									17,652,312,000,000.00	47,303,200,000	54,258,072,600
R212 On 31/01/2022 Spot Bond			2.39000	158.90348	2.44500	158.62406			530,970,665,000,000.00	640,573,500,000	311,200,968,400
Total R212 SPOT									10,970,665,000,000.00	640,573,500,000	311,200,968,400

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 R212									10,970,665,000,000.00	640,573,500,000	311,200,968,400
R213 On 28/02/2031 Spot Bond			9.28000	85.18144	9.26000	85.28650			379,291,969,952,000.00	256,389,220,900	329,057,345,200
Total R213 SPOT									9,291,969,952,000.00	256,389,220,900	329,057,345,200
Total For R213									9,291,969,952,000.00	256,389,220,900	329,057,345,200
R214 On 28/02/2041 Spot Bond			9.77500	71.91257	9.75500	72.03064			705,184,351,740,000.00	1,504,366,685,600	608,157,387,900
Total R214 SPOT									15,184,351,740,000.00	504,366,685,600	608,157,387,900
Total For R214									15,184,351,740,000.00	504,366,685,600	608,157,387,900
RCG01 On 24/10/2019 Spot Bond				100.74688		100.72454			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 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
RDF06 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
RDF07 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
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				102.47697		102.45440				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				101.26871		101.24657				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				101.50471		101.48019				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				101.66094		101.63444				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				101.44407		101.42103				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				101.45994		101.43546				0.00	0	0
Total RDFB11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB11										0.00	0	0
RDFB1: On 27/11/2022 Spot Bond				101.74567		101.72082				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				101.69511		101.67183				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				101.42278		101.39853				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				101.59036		101.56560				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1: On 11/02/2022 Spot Bond				99.93487		99.91301				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				99.93276		99.91024				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				99.93114		99.90808				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1: On 22/03/2022 Spot Bond				101.14448		101.12091				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2: On 22/03/2024 Spot Bond				101.17630		101.15206				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2: On 22/03/2026 Spot Bond				101.20941		101.18449				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2: On 29/03/2024 Spot Bond				101.02241		100.99782				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				101.49626		101.47274				0.00	2,360,000,000	1,180,000,000
Total RDFC43 SPOT										0.00	2,360,000,000	1,180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC43										0.00	2,360,000,000	1,180,000,000
RDFC4 On 16/10/2019 Spot Bond				100.53876		100.51625				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				99.91125		99.89030				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				100.23427		100.19160				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB14I 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
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond				101.85703		101.83337				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				101.80728		101.77641				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				100.80488		100.77134				0.00	0	300,000,000
Total RED121 SPOT										0.00	0	300,000,000
Total For RED121										0.00	0	300,000,000
RED20 On 05/01/2020 Spot Bond				101.16894		101.13530				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				101.30986		101.27215				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				101.69590		101.66361				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				102.53609		102.50053				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				102.20016		102.16597				0.00	0	0
Total RED501 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond				104.23286		104.18320				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				105.26661		105.20452				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				101.42270		101.38130				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				101.11276		101.07779				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond				100.06582		100.00351				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.82030		101.79508				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				102.62817		102.60347				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				100.42185		100.39707				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.10503		100.08011				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				100.61382		100.58920				0.00	0	0
Total RES40 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond				101.72148		101.69618			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.80000	104.36146	7.83000	104.28496		5,827,897,920,000.00	747,166,400	390,539,100	
Total RW21 SPOT								5,827,897,920,000.00	747,166,400	390,539,100	
Total For RW21								5,827,897,920,000.00	747,166,400	390,539,100	
RW23 On 10/12/2023 Spot Bond			9.35000	104.51539	9.32500	104.58115		849,996,345,000.00	90,908,700	355,400,900	
Total RW23 SPOT								849,996,345,000.00	90,908,700	355,400,900	
Total For RW23								849,996,345,000.00	90,908,700	355,400,900	
RW28 On 10/12/2028 Spot Bond			10.88000	100.50839	10.86000	100.59353		6,613,434,112,000.00	607,852,400	1,170,699,000	
Total RW28 SPOT								6,613,434,112,000.00	607,852,400	1,170,699,000	
Total For RW28								6,613,434,112,000.00	607,852,400	1,170,699,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500		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				100.38695		100.36268		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond				101.29142		101.26663		0.00	0	0	
Total SBK18 SPOT								0.00	0	0	
Total For SBK18								0.00	0	0	
SBK19 On 24/10/2019 Spot Bond				100.41426		100.38836		0.00	0	0	
Total SBK19 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				102.88864		102.86198			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				101.31812		101.29296			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				104.15242		104.12751			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			9.90000	109.47232	9.87500	109.50941			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond				102.92236		102.89720			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				104.36650		104.34072			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			9.15000	105.93866	9.18000	105.85809			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond				100.23700		100.21322			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				102.29770		102.27433			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.96000	108.09632	7.99000	108.01395		1,134,147,168,000.00	142,480,800	546,244,800	
Total SBS19 SPOT								1,134,147,168,000.00	142,480,800	546,244,800	
Total For SBS19								1,134,147,168,000.00	142,480,800	546,244,800	
SBS20 On 15/05/2026 Spot Bond			9.32500	103.53654	9.30000	103.64020		7,113,021,412,500.00	762,790,500	1,139,622,600	
Total SBS20 SPOT								7,113,021,412,500.00	762,790,500	1,139,622,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS20									7,113,021,412,500.00	762,790,500	1,139,622,600
SBS21 On 15/05/2026 Spot Bond				103.44313		103.41987			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				101.83534		101.81472			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.37000	104.14061	7.37000	104.11965			19,504,755,116,000.00	2,646,506,800	730,832,800
Total SBS25 SPOT									19,504,755,116,000.00	2,646,506,800	730,832,800
Total For SBS25									19,504,755,116,000.00	2,646,506,800	730,832,800
SBS27 On 20/02/2024 Spot Bond			8.70000	107.68233	8.67500	107.75657			1,017,772,110,000.00	116,985,300	594,853,000
Total SBS27 SPOT									1,017,772,110,000.00	116,985,300	594,853,000
Total For SBS27									1,017,772,110,000.00	116,985,300	594,853,000
SBS29 On 12/06/2019 Spot Bond			7.18500	103.67154	7.18500	103.65128			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			9.42500	97.55110	9.40000	97.64798			5,583,970,372,500.00	592,463,700	873,859,500
Total SBS3 SPOT									5,583,970,372,500.00	592,463,700	873,859,500
Total For SBS3									5,583,970,372,500.00	592,463,700	873,859,500
SBS30 On 12/06/2019 Spot Bond				101.40213		101.38143			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			9.52000	105.46038	9.49500	105.57385			18,166,913,184,000.00	1,908,289,200	2,242,563,000
Total SBS31 SPOT									18,166,913,184,000.00	1,908,289,200	2,242,563,000
Total For SBS31									18,166,913,184,000.00	1,908,289,200	2,242,563,000
SBS33 On 19/09/2019 Spot Bond				101.21302		101.18952			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			9.42000	104.21442	9.39500	104.29368			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				100.67864		100.65647			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.84500	102.29557	7.84500	102.27383			0.00	0	0
Total SBS37 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.12500	102.35779	9.10000	102.44217			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			10.07000	100.35163	10.05000	100.45184			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			8.37000	100.37281	8.40000	100.28300		373,581,558,000.00	44,633,400	655,630,600	
Total SBS4 SPOT								373,581,558,000.00	44,633,400	655,630,600	
Total For SBS4								373,581,558,000.00	44,633,400	655,630,600	
SBS40 On 12/11/2020 Spot Bond				100.50997		100.48842		0.00	885,200,000	442,600,000	
Total SBS40 SPOT								0.00	885,200,000	442,600,000	
Total For SBS40								0.00	885,200,000	442,600,000	
SBS41 On 12/11/2022 Spot Bond			8.58500	104.09320	8.56000	104.14534		0.00	0	0	
Total SBS41 SPOT								0.00	0	0	
Total For SBS41								0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			9.20000	106.87611	9.17500	106.97535		5,896,706,880,000.00	640,946,400	1,350,993,700	
Total SBS42 SPOT								5,896,706,880,000.00	640,946,400	1,350,993,700	
Total For SBS42								5,896,706,880,000.00	640,946,400	1,350,993,700	
SBS43 On 12/11/2027 Spot Bond			9.52000	107.40609	9.49500	107.52925		0.00	0	0	
Total SBS43 SPOT								0.00	0	0	
Total For SBS43								0.00	0	0	
SBS45 On 15/02/2021 Spot Bond				100.87507		100.85352		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			8.61500	108.87459	8.59000	108.93155		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				101.44939		101.42678		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				100.49983		100.47740		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				101.33073		101.30756		0.00	0	0	
Total SBS49 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.88000	103.92609	8.85500	103.96118			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			9.61000	103.26003	9.58500	103.32700			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				102.35205		102.32693			0.00	880,000,000	440,000,000
Total SBS52 SPOT									0.00	880,000,000	440,000,000
Total For SBS52									0.00	880,000,000	440,000,000
SBS53 On 03/05/2027 Spot Bond				102.16824		102.02743			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond				101.73761		101.71506			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				102.43896		102.41541			0.00	0	400,000,000
Total SBS55 SPOT									0.00	0	400,000,000
Total For SBS55									0.00	0	400,000,000
SBS56 On 12/06/2022 Spot Bond			8.45500	104.97182	8.43000	105.01538		455,930,802,000.00		53,924,400	120,094,900
Total SBS56 SPOT								455,930,802,000.00		53,924,400	120,094,900
Total For SBS56								455,930,802,000.00		53,924,400	120,094,900
SBS57 On 12/06/2024 Spot Bond				102.37855		102.35434			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond				103.46555		103.44088			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				100.71449		100.69134			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				101.34910		101.32534			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				100.23463		100.21110			0.00	0	0
Total SBS62 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond				100.23714		100.21334				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				100.24359		100.21914				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			3.45000	294.93196	3.46000	294.70875				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			4.08500	212.81547	4.04500	213.67792				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				106.38852		106.35689				0.00	190,293,000	66,458,400
Total SBT101 SPOT										0.00	190,293,000	66,458,400
Total For SBT101										0.00	190,293,000	66,458,400
SBT102 On 30/09/2022 Spot Bond				106.10479		106.07276				0.00	138,849,700	638,399,100
Total SBT102 SPOT										0.00	138,849,700	638,399,100
Total For SBT102										0.00	138,849,700	638,399,100
SBT103 On 31/03/2024 Spot Bond				101.33269		101.30066				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond				102.29896		102.27346				0.00	1,420,000,000	880,000,000
Total SBT201 SPOT										0.00	1,420,000,000	880,000,000
Total For SBT201										0.00	1,420,000,000	880,000,000
SBT202 On 03/12/2023 Spot Bond				101.83428		101.80628				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			9.75000	106.82993	9.72500	106.89383				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				100.65996		100.63344				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				101.04184		101.00688				0.00	0	0
Total SGI004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				101.04198		101.00703				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				100.92999		100.89775				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				101.55586		101.53325				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				99.88546		99.86228				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				99.88186		99.85801				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				99.88833		99.86576				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				99.88500		99.86177				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				99.88008		99.85584				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				99.87847		99.85395				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				99.87812		99.85355				0.00	0	0
Total SLRB3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				99.87755		99.85284			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				99.86921		99.84280			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				99.86599		99.83902			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				99.87227		99.84655			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond				99.86942		99.84311			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				102.32464		102.30003			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			9.95000	106.67701	9.92500	106.73133			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				102.48042		102.45565			0.00	20,000,000	40,000,000
Total SNT04 SPOT									0.00	20,000,000	40,000,000
Total For SNT04									0.00	20,000,000	40,000,000
SPDA10 On 21/08/2021 Spot Bond				102.41216		102.38823			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				102.27944		102.25665			0.00	0	300,000,000
Total SPDA11 SPOT									0.00	0	300,000,000
Total For SPDA11									0.00	0	300,000,000
SPDA12 On 21/08/2022 Spot Bond				102.80217		102.77866			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				101.98459		101.96240			0.00	0	0
Total SPDA6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				102.00671		101.98411				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				101.91783		101.86768				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				102.03119		102.00859				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				101.56109		101.53494				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.55935		100.53507				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				101.11078		101.08531				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				101.37356		101.34882				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.04500	100.53276	8.07500	100.48450				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			8.27000	98.11515	8.30000	98.04268				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			8.27000	98.11515	8.30000	98.04268				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			4.15000	126.46320	4.17500	126.24860				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			10.07000	106.26487	10.04500	106.36909				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			11.15000	74.44545	11.13000	74.52812				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				101.16116		101.13570				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				101.82911		101.80036				0.00	0	0
Total SSN029 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				101.31487		101.26455				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				101.68836		101.66145				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				99.83400		99.80992				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				101.86425		101.83585				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	102.71640	9.55000	102.68993				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				100.62056		100.59567				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			9.10000	103.19547	9.07500	103.26134				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			4.15000	107.22840	4.14500	107.26469				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				98.40744		98.38355				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				100.25742		100.20582				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				100.75269		100.72746				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			3.58000	293.41209	3.59000	293.08269				0.00	0	0
Total SSN050 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN050										0.00	0	0
SSN05 On 26/09/2020 Spot Bond				101.01768		100.99488				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				100.52992		100.50710				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			6.75200	102.54891	6.78200	102.48849				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				100.34720		100.32240				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond				100.16920		100.02847				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06 On 05/10/2022 Spot Bond				100.79199		100.76925				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			4.13000	172.39712	4.15000	172.06548				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			3.53500	130.64325	3.56000	130.37570				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			4.49000	102.15198	4.48500	102.18486				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06 On 31/03/2029 Spot Bond			3.74000	95.74644	3.73000	95.79563				0.00	0	0
Total SSN064 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.09000	172.93188	4.11000	172.59929				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				101.77594		101.75018				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				101.75465		101.72920				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				101.70231		101.67760				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				100.00000		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				101.40246		101.37719				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				101.38118		101.35630				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond				101.30039		101.27519				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				100.62938		100.60414				0.00	0	0
Total SSN078 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond				102.02200		101.91800				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				102.11204		102.06964				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond				101.82816		101.80215				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				101.53800		101.51176				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond				100.02050		100.06910				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			3.86000	218.18508	3.82000	219.07602				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/10/2019 Spot Bond				100.66641		100.62198				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			9.59000	98.19450	9.56500	98.28489			653,320,668,000.00	68,125,200	153,897,300	
Total SZ25 SPOT									653,320,668,000.00	68,125,200	153,897,300	
Total For SZ25									653,320,668,000.00	68,125,200	153,897,300	
T12A11 On 21/08/2019 Spot Bond				102.10378		102.08130				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			7.90000	102.23584	7.90000	102.21420				0.00	0	0
Total T12A12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For T12A12									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				101.95702		101.93206			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.80000	105.37935	7.80000	105.33481			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond				101.93909		101.88837			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.90000	105.08697	7.90000	105.06449			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A19 On 21/08/2020 Spot Bond				101.79345		101.76854			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.85000	104.34305	7.85000	104.32087			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T13A21 On 21/08/2020 Spot Bond				101.89953		101.87696			0.00	0	0
Total T13A21 SPOT									0.00	0	0
Total For T13A21									0.00	0	0
T14A10 On 21/11/2019 Spot Bond				101.86757		101.84377			0.00	0	0
Total T14A10 SPOT									0.00	0	0
Total For T14A10									0.00	0	0
T14A11 On 21/11/2021 Spot Bond				101.90998		101.88563			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	105.63121	8.55000	105.58237		5,130,000,000,000.00	600,000,000	150,000,000	
Total T14A12 SPOT								5,130,000,000,000.00	600,000,000	150,000,000	
Total For T14A12								5,130,000,000,000.00	600,000,000	150,000,000	
T15OM On 21/11/2019 Spot Bond				101.72905		101.70706			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				100.76788		100.74377			0.00	0	0
Total TFS136 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				101.74619		101.72422				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				100.64715		100.62581				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.26818		100.24382				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				101.52469		101.50240				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				101.21741		101.19336				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond				100.97605		100.95365				0.00	0	300,000,000
Total TFS147 SPOT										0.00	0	300,000,000
Total For TFS147										0.00	0	300,000,000
TFS14€ On 12/10/2022 Spot Bond				100.71738		100.69381				0.00	0	200,000,000
Total TFS148 SPOT										0.00	0	200,000,000
Total For TFS148										0.00	0	200,000,000
TFS14€ On 31/10/2021 Spot Bond				100.23061		100.20748				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				101.61507		101.59130				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond				100.68711		100.66426				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond				100.74191		100.71862				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond				101.50574		101.48160				0.00	0	0
Total TFS155 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond				101.53671		101.51209				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond				99.87164		99.84992				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond				101.14828		101.12560				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond				101.16907		101.14598				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond				100.33293		100.31073				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				101.86763		101.84383				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond			7.85000	102.31844	7.85000	102.29691				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				101.91025		101.88589				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			7.76000	102.03562	7.76000	102.01439				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				101.91025		101.88589				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			7.87000	101.89213	7.87000	101.87064				0.00	0	0
Total TH12A9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.00614		101.98053				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.00614		101.98053				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.00614		101.98053				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				102.00614		101.98053				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				102.39713		102.37143				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				102.39713		102.37143				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				102.17657		102.14874				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				102.17444		102.14663				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				102.86854		102.83162				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				102.86581		102.82886				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				102.88491		102.84815				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				102.85577		102.81902				0.00	0	0
Total TH12D4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				102.09065		102.06666				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.00000	103.56732	8.00000	103.54488				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				102.65704		102.63405				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			7.89000	104.13885	7.89000	104.11658				0.00	0	350,000,000
Total TH13A8 SPOT										0.00	0	350,000,000
Total For TH13A8										0.00	0	350,000,000
TH13B: On 21/08/2020 Spot Bond				102.00602		101.98041				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				102.00815		101.98251				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				102.06991		102.04347				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				102.01346		101.96077				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.99962		101.97410				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.15510		102.12755				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.17214		102.14436				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.17640		102.14857				0.00	0	0
Total TH13C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.20465		102.14685				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.27222		102.24313				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.85749		102.82071				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				102.85749		102.82071				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				102.92130		102.88368				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				102.87298		102.79721				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				102.90003		102.86269				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				102.31890		102.29720				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				101.93979		101.91505				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			8.00000	109.45775	8.03000	109.36445				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				102.07463		102.05188				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				103.07779		103.05437				0.00	0	0
Total TH14A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH14A7									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.16000	107.05739	8.19000	106.96519			0.00	0	250,000,000
Total TH14A8 SPOT									0.00	0	250,000,000
Total For TH14A8									0.00	0	250,000,000
TH14B: On 21/11/2021 Spot Bond				102.06966		102.04322			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B: On 21/11/2021 Spot Bond				102.45458		102.42940			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.98024		101.95497			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				102.17608		102.14825			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				103.47637		103.45036			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				102.10797		102.08103			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				102.81424		102.77802			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				102.76959		102.73396			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				103.78693		103.75309			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.84605		101.82253			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				101.88876		101.86468			0.00	0	0
Total TH15A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	104.60484	9.82000	104.54945				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				102.10567		102.08278				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.69541		101.67140				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.81624		101.79311				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.83764		101.81423				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.93561		101.91093				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.91857		101.89411				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				102.65441		102.63066				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				102.03570		102.00970				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				102.60407		102.57883				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.98459		101.95927				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				102.65501		102.62089				0.00	0	0
Total TH15D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				102.54865		102.51593				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				102.43801		102.40674				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond				100.65834		100.63559				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				100.57282		100.54673				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				101.04711		101.02332				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				100.97171		100.93677				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.64000	99.95958	7.64000	99.93942				0.00	0	400,000,000
Total TL20 SPOT										0.00	0	400,000,000
Total For TL20										0.00	0	400,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	61.34523	100.00000	61.22885				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500				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				101.58383		101.55899				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				101.60650		101.58149				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			8.89000	102.02202	8.86500	102.06878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.40000	102.41587	9.37500	102.49372			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond				102.94485		102.91944			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond				100.65186		100.62785			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			9.84000	97.91736	9.81500	98.00075			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				100.39864		100.37371			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				100.98758		100.94665			0.00	0	0
Total TLC07 SPOT									0.00	0	0
Total For TLC07									0.00	0	0
TLC08 On 27/03/2020 Spot Bond				101.08901		101.06654			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.93000	104.75701	7.96000	104.69610		561,903,280,224,000.00	70,857,916,800	34,207,265,900	
Total TN20 SPOT								561,903,280,224,000.00	70,857,916,800	34,207,265,900	
Total For TN20								561,903,280,224,000.00	70,857,916,800	34,207,265,900	
TN20/R On 17/09/2020 Spot Bond			100.00000	41.69634	100.00000	41.60457		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	27.19318	100.00000	27.13233		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.10000	106.26732	9.07500	106.33567		51,030,630,560,000.00	5,607,761,600	21,256,566,600	
Total TN23 SPOT								51,030,630,560,000.00	5,607,761,600	21,256,566,600	
Total For TN23								51,030,630,560,000.00	5,607,761,600	21,256,566,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.23646	100.00000	13.20732		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			10.07000	99.46477	10.04500	99.55035		5,314,932,909,000.00	527,798,700	24,397,105,700	
Total TN25 SPOT								5,314,932,909,000.00	527,798,700	24,397,105,700	
Total For TN25								5,314,932,909,000.00	527,798,700	24,397,105,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.92087	100.00000	11.89420		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			10.25000	92.35849	10.22500	92.46584		5,003,298,675,000.00	488,126,700	1,168,336,900	
Total TN27 SPOT								5,003,298,675,000.00	488,126,700	1,168,336,900	
Total For TN27								5,003,298,675,000.00	488,126,700	1,168,336,900	
TN27/R On 14/11/2027 Spot Bond			100.00000	8.91225	100.00000	8.89230		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			10.85500	98.57802	10.83500	98.67674		0.00	0	11,880,000,000	
Total TN30 SPOT								0.00	0	11,880,000,000	
Total For TN30								0.00	0	11,880,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.36145	8.00000	119.33587		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			11.67500	93.66381	11.65500	93.78168		0.00	0	10,000,000,000	
Total TN40 SPOT								0.00	0	10,000,000,000	
Total For TN40								0.00	0	10,000,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.89083	10.75000	100.86197		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.24200	10.00000	106.21500		0.00	0	0	
Total TPDA01/JIBAR SPOT								0.00	0	0	
Total For TPDA01/JIBAR								0.00	0	0	
TPDA0i On 30/11/2020 Spot Bond			8.31000	105.92818	8.34000	105.86083		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond			8.15000	106.12279	8.15000	106.07623				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2AI:On 14/12/2020 Spot Bond			7.95000	106.45944	7.95000	106.41384				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond				101.51416		101.48741				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				101.55281		101.52537				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond				101.71501		101.68467				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				101.77675		101.74532				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				102.17749		102.13887				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				102.17749		102.13887				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				99.91023		102.00420				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				99.90795		102.05486				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			8.80000	100.58439	8.77500	105.14463				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3AI:On 14/11/2020 Spot Bond				99.91078		101.99272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond				99.90882		102.03648				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				99.89228		102.38558				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond				99.89457		102.33735				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond				101.27537		101.25276				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond				101.36698		101.34274				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond				101.41018		101.38518				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			9.10000	101.71256	9.07500	101.76728				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond				101.57259		101.54469				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01L 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
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22E On 19/03/2020 Spot Bond				93.23186		93.19263				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				96.81658		96.77497				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				92.92049		92.87823				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				100.25774		100.23187				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				100.30494		100.27430				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				100.32476		100.29211				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.19183		101.16602				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC29 On 15/05/2019 Spot Bond				101.77452		101.73277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC294 SPOT									0.00	0	0
Total For TWC294									0.00	0	0
TWC29 On 29/05/2019 Spot Bond				101.50115		101.45945			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				101.33611		101.29436			0.00	1,000,000,000	1,000,000,000
Total TWC296 SPOT									0.00	1,000,000,000	1,000,000,000
Total For TWC296									0.00	1,000,000,000	1,000,000,000
TWC29 On 05/07/2019 Spot Bond				100.66788		100.62614			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				100.52110		100.47941			0.00	0	0
Total TWC298 SPOT									0.00	0	0
Total For TWC298									0.00	0	0
TWC29 On 15/07/2019 Spot Bond				100.45856		100.41688			0.00	0	0
Total TWC299 SPOT									0.00	0	0
Total For TWC299									0.00	0	0
TWC30 On 25/07/2019 Spot Bond				100.33438		100.29258			0.00	0	0
Total TWC300 SPOT									0.00	0	0
Total For TWC300									0.00	0	0
TWC30 On 31/07/2019 Spot Bond				100.20899		100.16719			0.00	0	0
Total TWC301 SPOT									0.00	0	0
Total For TWC301									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.48000	105.63878	8.51000	105.56416		362,194,368,000.00		42,711,600	79,269,800
Total UG21 SPOT								362,194,368,000.00		42,711,600	79,269,800
Total For UG21								362,194,368,000.00		42,711,600	79,269,800
UG26 On 09/03/2026 Spot Bond			10.47000	105.90090	10.44500	105.99474		10,277,383,410,000.00		981,603,000	2,224,096,900
Total UG26 SPOT								10,277,383,410,000.00		981,603,000	2,224,096,900
Total For UG26								10,277,383,410,000.00		981,603,000	2,224,096,900
VCJA1L 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
VCJA2L 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
VCJA3L On 20/01/2026 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 VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L 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
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
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				101.52692		101.50255				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				101.31868		101.29540				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				100.79361		100.76869				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				100.42051		100.39581				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				100.34703		100.20687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond				102.08851		102.06434				0.00	800,000,000	2,500,000,000
Total VKE13 SPOT										0.00	800,000,000	2,500,000,000
Total For VKE13										0.00	800,000,000	2,500,000,000
VKE14 On 27/08/2023 Spot Bond				101.74575		101.72090				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR846L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR846U SPOT										0.00	0	0
Total For VR846U										0.00	0	0
VR847L On 18/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR847U SPOT										0.00	0	0
Total For VR847U										0.00	0	0
VR848L On 25/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR848U SPOT										0.00	0	0
Total For VR848U										0.00	0	0
VR849L On 29/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR849U SPOT										0.00	0	0
Total For VR849U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				101.08598		101.06279				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond				101.00312		100.97953			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond				101.60493		101.58102			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			7.01000	104.13999	7.01000	104.12006			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.89000	106.14763	6.89000	106.12777			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			7.54500	106.76109	7.57500	106.68218		1,162,817,292,000.00	154,117,600	136,228,000	
Total WSP5 SPOT								1,162,817,292,000.00	154,117,600	136,228,000	
Total For WSP5								1,162,817,292,000.00	154,117,600	136,228,000	
WSP5/f On 28/05/2021 Spot Bond			100.00000	30.23139	100.00000	30.16375			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.30000	97.59123	6.30000	97.57480			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.77e+017	797,199,329,354	463,681,114,782
Total for SPOT :									1.77e+017	797,199,329,354	463,681,114,782
Total Futures									1.77e+017	797,199,329,617	463,681,849,923
Total Options									88 192 364.93	66,573	165,795
Grand Total:									1.77e+017	797,199,396,190	463,682,015,718