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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/08/2019 Bond Future			10.98488	78.21023	10.87355	78.85780			0.00	0	350
ES33 On 07/11/2019 Bond Future			11.10495	75.98412	10.98897	76.64648			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.21378	77.45435	11.09280	78.13375			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 01/08/2019 Bond Future			11.23790	80.03259	11.13170	80.73984			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.35491	77.37169	11.24431	78.09503			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.45693	78.86920	11.34180	79.61081			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 01/08/2019 Bond Future			135.84268	135.84268	135.96475	135.96475			0.00	0	1,622
I2025 On 07/11/2019 Bond Future			138.60210	138.60210	138.72990	138.72990			0.00	0	0
I2025 On 06/02/2020 Bond Future			139.84100	139.84100	139.97870	139.97870			0.00	0	0
Total I2025 Future									0.00	0	1,622
Total For I2025									0.00	0	1,622
I2029 On 01/08/2019 Bond Future			103.26642	103.26642	103.24971	103.24971			0.00	0	4,132

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/11/2019			104.26960	104.26960	104.25491	104.25491			0.00	0	0
I2029	On	06/02/2020			106.31079	106.31079	106.30139	106.30139			0.00	0	0
Total I2029 Future											0.00	0	4,132
Total For I2029											0.00	0	4,132
I2033	On	01/08/2019			104.87688	104.87688	104.98289	104.98289			0.00	0	6,090
I2033	On	07/11/2019			105.83778	105.83778	105.94830	105.94830			0.00	0	0
I2033	On	06/02/2020			107.90955	107.90955	108.02793	108.02793			0.00	0	0
Total I2033 Future											0.00	0	6,090
Total For I2033											0.00	0	6,090
I2038	On	01/08/2019			122.01897	122.01897	121.99810	121.99810			0.00	0	11,677
I2038	On	07/11/2019			124.49763	124.49763	124.47922	124.47922			0.00	0	0
I2038	On	06/02/2020			125.27615	125.27615	125.26415	125.26415			0.00	0	0
Total I2038 Future											0.00	0	11,677
Total For I2038											0.00	0	11,677
I2046	On	01/08/2019			115.31894	115.31894	115.62089	115.62089			0.00	0	12,658
I2046	On	07/11/2019			115.94173	115.94173	116.25251	116.25251			0.00	0	0
I2046	On	06/02/2020			118.21144	118.21144	118.53453	118.53453			0.00	0	0
Total I2046 Future											0.00	0	12,658
Total For I2046											0.00	0	12,658
I2050	On	01/08/2019			119.23574	119.23574	119.95677	119.95677			0.00	0	10,989
I2050	On	07/11/2019			121.65774	121.65774	122.39608	122.39608			0.00	0	0
I2050	On	06/02/2020			122.20277	122.20277	122.96194	122.96194			0.00	0	0
Total I2050 Future											0.00	0	10,989
Total For I2050											0.00	0	10,989
R186	On	01/08/2019			8.46490	112.29587	8.43980	112.44112		6.23	45,704,419.09	407	130,396
R186	On	07/11/2019			8.51287	114.54759	8.48596	114.69840		6.22	0.00	0	0
R186	On	06/02/2020			8.54562	111.45600	8.51625	111.61573		6.25	0.00	0	0
Total R186 Future											45,704,419.09	407	130,396
R186	On	01/08/2019	10.08	Put			2.19000	0.00219	2,320	7.33	0.00	0	6,000
R186	On	01/08/2019	9.22	Call			4,509.73000	4.50973	4,371,850	6.97	0.00	0	0
R186	On	01/08/2019	9.22	Put			107.28000	0.10728	114,650	6.97	0.00	0	0
R186	On	01/08/2019	8.30	Put			1,558.54000	1.55854	1,639,890	6.10	0.00	0	0
R186	On	01/08/2019	9.05	Call			3,649.37000	3.64937	3,517,060	6.76	0.00	0	6,000
R186	On	01/08/2019	8.55	Call			1,473.57000	1.47357	1,379,310	6.27	0.00	0	0
R186	On	01/08/2019	8.55	Put			837.68000	0.83768	888,670	6.27	0.00	0	3,100
R186	On	01/08/2019	8.38	Put			1,293.50000	1.29350	1,364,810	6.15	0.00	0	0
R186	On	01/08/2019	9.52	Put			38.31000	0.03831	40,800	7.33	0.00	0	0
R186	On	01/08/2019	10.08	Call			8,998.76000	8.99876	8,853,640	7.33	0.00	0	0
R186	On	01/08/2019	9.52	Call			6,073.33000	6.07333	5,930,570	7.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	8.38	Call			946.46000	0.94646	872,520	6.15	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			548.26000	0.54826	583,920	6.38	0.00	0	3,100
R186	On	01/08/2019	Bond Future	8.70	Call			2,042.17000	2.04217	1,932,580	6.38	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			745.03000	0.74503	681,130	6.10	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			186.67000	0.18667	199,610	6.76	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			6,125.52000	6.12552	5,982,660	7.33	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			36.64000	0.03664	39,030	7.33	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			6,177.73000	6.17773	6,034,760	7.33	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			35.03000	0.03503	37,310	7.33	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			1,310.20000	1.31020	1,362,580	6.41	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			2,633.62000	2.63362	2,722,180	6.02	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,185.85000	1.18585	1,123,600	6.02	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.95	Put			951.57000	0.95157	991,210	6.65	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,555.95000	3.55595	3,444,260	6.67	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			937.65000	0.93765	976,770	6.67	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,475.13000	3.47513	3,364,490	6.64	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			965.67000	0.96567	1,005,840	6.64	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,668.22000	2.66822	2,569,790	6.41	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Call			3,515.46000	3.51546	3,404,290	6.65	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,464.29000	2.46429	2,375,770	6.32	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			2,172.19000	2.17219	2,243,400	6.32	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,402.40000	2.40240	2,315,090	6.30	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			2,218.87000	2.21887	2,291,290	6.30	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,433.43000	2.43343	2,345,520	6.31	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			2,195.60000	2.19560	2,267,420	6.31	0.00	0	0
Total R186 Option												0.00	0	34,200
Total For R186												45,704,419.09	407	164,596
R197	On	01/08/2019	Bond Future			303.14656	303.14656	303.16176	303.16176			0.00	0	2,507
R197	On	07/11/2019	Bond Future			309.30412	309.30412	309.32679	309.32679			0.00	0	0
R197	On	06/02/2020	Bond Future			307.69449	307.69449	307.73394	307.73394			0.00	0	0
Total R197 Future												0.00	0	2,507
Total For R197												0.00	0	2,507
R202	On	01/08/2019	Bond Future			235.33805	235.33805	235.29900	235.29900			0.00	0	9,459
R202	On	07/11/2019	Bond Future			240.11812	240.11812	240.08396	240.08396			0.00	0	0
R202	On	06/02/2020	Bond Future			240.74772	240.74772	240.72543	240.72543			0.00	0	0
Total R202 Future												0.00	0	9,459
Total For R202												0.00	0	9,459
R2023	On	01/08/2019	Bond Future			7.45500	104.24963	7.50792	104.08567		2.60	0.00	0	56,982
R2023	On	07/11/2019	Bond Future			7.45059	102.40731	7.50758	102.24250		2.96	0.00	0	0

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R2023	On	06/02/2020	Bond Future			7.42069	104.38854	7.48098	104.22601		2.82	0.00	0	0
Total R2023 Future												0.00	0	56,982
R2023	On	01/08/2019	Bond Future	8.93	Put			1.71000	0.00171	1,120	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			4,316.84000	4.31684	4,480,240	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			1.61000	0.00161	1,050	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			4,346.07000	4.34607	4,509,500	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			1.51000	0.00151	0,980	3.88	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			4,287.61000	4.28761	4,450,980	3.88	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,732.53000	1.73253	1,852,480	3.38	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			379.02000	0.37902	334,160	3.38	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,755.31000	1.75531	1,875,840	3.39	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			373.40000	0.37340	329,120	3.39	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,778.17000	1.77817	1,899,280	3.40	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			367.86000	0.36786	324,160	3.40	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			898.36000	0.89836	822,250	2.85	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,024.23000	1.02423	1,109,250	2.83	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			919.22000	0.91922	841,710	2.83	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,040.80000	1.04080	1,126,520	2.84	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			908.90000	0.90890	832,090	2.84	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,057.15000	1.05715	1,143,570	2.85	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	56,982
R2030	On	01/08/2019	Bond Future			9.20128	92.15612	9.12008	92.66789		8.86	0.00	0	49,421
R2030	On	07/11/2019	Bond Future			9.26384	94.00425	9.17900	94.52858		8.94	0.00	0	0
R2030	On	06/02/2020	Bond Future			9.31526	91.81352	9.22633	92.35302		9.10	0.00	0	0
Total R2030 Future												0.00	0	49,421
R2030	On	01/08/2019	Bond Future	8.77	Put			2,682.89000	2.68289	3,076,780	8.30	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			432.71000	0.43271	314,830	8.30	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			3,741.09000	3.74109	3,309,370	9.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Put			1,208.32000	1.20832	1,453,820	8.76	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,397.34000	1.39734	1,131,070	8.76	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Put			1,017.31000	1.01731	1,235,320	8.83	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			150.58000	0.15058	195,670	9.83	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Put			5,108.55000	5.10855	5,596,680	7.97	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			62.20000	0.06220	38,560	7.97	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.69	Put			279.24000	0.27924	357,290	9.46	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.27	Put			895.94000	0.89594	1,094,970	8.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			1,837.89000	1.83789	1,525,150	8.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			287.53000	0.28753	367,580	9.45	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	8.67	Put			3,194.89000	3.19489	3,620,590	8.17	0.00	0	0

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R2030	On	01/08/2019	Bond Future	8.67	Call			288.66000	0.28866	202,590	8.17	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.91	Put			146.16000	0.14616	190,040	9.85	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			5,023.05000	5.02305	4,553,980	9.87	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			141.87000	0.14187	184,570	9.87	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			4,913.96000	4.91396	4,447,280	9.83	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Call			1,646.53000	1.64653	1,352,770	8.83	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			3,792.90000	3.79290	3,359,180	9.46	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			4,968.47000	4.96847	4,500,580	9.85	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			979.58000	0.97958	1,118,750	9.59	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.48	Call			3,290.42000	3.29042	2,957,360	9.19	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			1,447.90000	1.44790	1,639,170	9.19	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			2,372.53000	2.37253	2,645,840	8.82	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			1,065.56000	1.06556	1,214,870	9.50	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			4,414.66000	4.41466	4,813,000	8.21	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			728.50000	0.72850	602,510	8.21	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	8.57	Put			4,559.33000	4.55933	4,964,280	8.17	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,943.78000	1.94378	1,697,600	8.80	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.76	Call			4,492.50000	4.49250	4,107,340	9.59	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,250.73000	3.25073	2,919,760	9.18	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			1,468.63000	1.46863	1,661,990	9.18	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Put			2,435.59000	2.43559	2,713,740	8.80	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			676.94000	0.67694	557,560	8.17	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			2,005.55000	2.00555	1,754,530	8.82	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Call			4,224.01000	4.22401	3,848,990	9.50	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,330.08000	3.33008	2,994,940	9.20	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,427.18000	1.42718	1,616,370	9.20	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			2,947.79000	2.94779	3,225,250	9.01	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,480.10000	2.48010	2,221,980	8.99	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			3,007.85000	3.00785	3,289,230	8.99	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			2,511.44000	2.51144	2,251,350	9.00	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			2,977.85000	2.97785	3,257,260	9.00	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,542.66000	2.54266	2,280,620	9.01	0.00	0	0
Total R2030 Option												0.00	0	41,550
Total For R2030												0.00	0	90,971
R2032	On	01/08/2019	Bond Future			9.46043	94.04420	9.36915	94.67126		9.69	4,702,210.00	50	41,446
R2032	On	07/11/2019	Bond Future			9.52896	91.76873	9.43390	92.41059		10.22	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.58518	93.54449	9.48603	94.20377		10.05	0.00	0	0
Total R2032 Future												4,702,210.00	50	41,446
R2032	On	01/08/2019	Bond Future	10.11	Put			204.42000	0.20442	271,130	10.70	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			5,010.03000	5.01003	4,453,120	10.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future	10.09	Put			216.23000	0.21623	286,380	10.66	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			5,068.07000	5.06807	4,509,420	10.68	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			210.25000	0.21025	278,660	10.68	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,126.19000	5.12619	4,565,840	10.70	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,573.90000	3.57390	3,172,340	10.46	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			1,660.85000	1.66085	1,901,150	10.46	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,489.35000	3.48935	3,092,900	10.44	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			1,708.22000	1.70822	1,953,630	10.44	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,531.52000	3.53152	3,132,500	10.45	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			1,684.40000	1.68440	1,927,240	10.45	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			3,424.82000	3.42482	3,770,640	9.95	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,813.26000	2.81326	2,497,480	9.96	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			3,390.67000	3.39067	3,734,170	9.96	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,746.88000	2.74688	2,435,750	9.94	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			3,459.24000	3.45924	3,807,390	9.94	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,779.97000	2.77997	2,466,510	9.95	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												4,702,210.00	50	41,446
R2035	On	01/08/2019	Bond Future			9.72164	97.10010	9.61003	97.94777		10.50	79,816,282.20	822	65,619
R2035	On	07/11/2019	Bond Future			9.79541	94.54353	9.67948	95.41053		11.13	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.85951	96.37280	9.73896	97.26164		10.97	0.00	0	0
Total R2035 Future												79,816,282.20	822	65,619
R2035	On	01/08/2019	Bond Future	10.23	Call			4,898.77000	4.89877	4,180,490	11.32	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			329.45000	0.32945	458,840	11.32	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			4,960.83000	4.96083	4,239,540	11.34	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			320.53000	0.32053	446,910	11.34	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			4,836.86000	4.83686	4,121,660	11.30	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			338.61000	0.33861	471,080	11.30	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Call			5,215.97000	5.21597	4,603,090	11.76	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			1,343.24000	1.34324	1,597,360	11.76	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			2,139.42000	2.13942	2,502,890	11.27	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Put			6,590.11000	6.59011	7,308,480	9.94	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			605.93000	0.60593	457,300	9.94	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			3,379.52000	3.37952	3,875,240	10.87	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			2,167.26000	2.16726	1,795,980	10.87	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.88	Call			3,602.73000	3.60273	3,095,640	11.28	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,110.53000	2.11053	2,470,440	11.28	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,647.67000	3.64767	3,137,040	11.29	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,081.97000	2.08197	2,438,340	11.29	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,558.04000	3.55804	3,054,510	11.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.59	Call			2,948.61000	2.94861	2,545,010	10.82	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			4,064.32000	4.06432	4,549,560	10.82	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,984.51000	2.98451	2,577,800	10.83	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			4,024.71000	4.02471	4,506,840	10.83	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,020.31000	3.02031	2,610,500	10.84	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			3,985.09000	3.98509	4,464,120	10.84	0.00	0	0
Total R2035 Option												0.00	0	10,500
Total For R2035												79,816,282.20	822	76,119
R2037	On	01/08/2019	Bond Future			9.82422	89.17652	9.71269	90.02811		11.60	0.00	0	46,825
R2037	On	07/11/2019	Bond Future			9.89325	90.96493	9.77765	91.83582		11.76	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.95244	88.46494	9.83249	89.35752		12.16	0.00	0	0
Total R2037 Future												0.00	0	46,825
R2037	On	01/08/2019	Bond Future	10.30	Call			4,742.69000	4.74269	4,036,050	12.67	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			392.82000	0.39282	537,770	12.67	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			4,803.92000	4.80392	4,094,100	12.69	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			382.79000	0.38279	524,560	12.69	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			4,681.62000	4.68162	3,978,220	12.65	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			403.09000	0.40309	551,280	12.65	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,191.51000	2.19151	2,562,370	11.70	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			3,529.63000	3.52963	3,025,970	11.71	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,161.70000	2.16170	2,528,930	11.71	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,574.25000	3.57425	3,066,990	11.72	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,132.22000	2.13222	2,495,850	11.72	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,485.25000	3.48525	2,985,220	11.70	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,869.98000	2.86998	2,471,070	11.78	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			4,177.58000	4.17758	4,671,250	11.78	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2,906.20000	2.90620	2,504,100	11.79	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			4,137.21000	4.13721	4,627,690	11.79	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			2,942.34000	2.94234	2,537,080	11.80	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			4,096.86000	4.09686	4,584,180	11.80	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	46,825
R2040	On	01/08/2019	Bond Future			9.88344	92.44377	9.77704	93.32056		12.04	184,887,540.00	2,000	32,318
R2040	On	07/11/2019	Bond Future			9.95145	94.29775	9.84125	95.19435		12.22	0.00	0	0
R2040	On	06/02/2020	Bond Future			10.00987	91.61164	9.89559	92.53069		12.66	0.00	0	0
Total R2040 Future												184,887,540.00	2,000	32,318
R2040	On	01/08/2019	Bond Future	10.36	Put			386.79000	0.38679	529,570	12.70	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			5,099.39000	5.09939	4,362,080	12.72	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			376.35000	0.37635	515,830	12.72	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			5,165.46000	5.16546	4,424,890	12.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/08/2019	Bond Future	10.38	Put			366.09000	0.36609	502,310	12.75	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,033.38000	5.03338	4,299,370	12.70	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			3,900.56000	3.90056	3,374,080	12.27	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			2,293.46000	2.29346	2,663,580	12.27	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			3,948.88000	3.94888	3,418,730	12.28	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			2,262.10000	2.26210	2,628,550	12.28	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			3,852.25000	3.85225	3,329,460	12.26	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			2,324.95000	2.32495	2,698,760	12.26	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			3,159.10000	3.15910	3,621,690	11.97	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Call			2,819.91000	2.81991	2,385,900	11.97	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			5,724.76000	5.72476	6,390,500	11.15	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			1,113.16000	1.11316	882,300	11.15	0.00	0	1,260
R2040	On	06/02/2020	Bond Future	9.75	Put			4,415.49000	4.41549	4,912,660	12.38	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			3,262.29000	3.26229	2,837,170	12.39	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			4,371.85000	4.37185	4,865,780	12.39	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			3,183.87000	3.18387	2,765,250	12.37	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			4,458.87000	4.45887	4,959,300	12.37	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			3,223.27000	3.22327	2,801,390	12.38	0.00	0	0
Total R2040 Option												0.00	0	2,520
Total For R2040												184,887,540.00	2,000	34,838
R2044	On	01/08/2019	Bond Future			9.91159	89.51703	9.80011	90.45371		12.65	6,445,226.16	72	42,614
R2044	On	07/11/2019	Bond Future			9.97697	91.31231	9.86164	92.26998		12.84	0.00	0	0
R2044	On	06/02/2020	Bond Future			10.03308	88.69376	9.91367	89.67481		13.32	0.00	0	0
Total R2044 Future												6,445,226.16	72	42,614
R2044	On	01/08/2019	Bond Future	9.36	Call			404.84000	0.40484	251,410	11.29	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			1,554.66000	1.55466	1,995,530	12.42	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,059.90000	2.05990	1,564,090	12.42	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,115.14000	6.11514	5,287,810	13.76	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			461.21000	0.46121	291,000	11.36	0.00	0	228
R2044	On	01/08/2019	Bond Future	9.74	Put			2,043.38000	2.04338	2,570,240	12.21	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			1,531.49000	1.53149	1,121,670	12.21	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.27	Call			4,380.36000	4.38036	3,643,370	13.13	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			401.85000	0.40185	557,720	13.39	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			4,267.60000	4.26760	5,050,850	11.29	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,234.94000	5.23494	4,447,070	13.44	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			380.60000	0.38060	529,410	13.44	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			5,101.50000	5.10150	4,320,690	13.39	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			540.07000	0.54007	739,760	13.13	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.53	Put			266.76000	0.26676	376,110	13.76	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			4,052.03000	4.05203	4,818,500	11.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/08/2019	Bond Future	10.39	Call			5,168.15000	5.16815	4,383,770	13.42	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			391.09000	0.39109	543,390	13.42	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Call			6,489.08000	6.48908	5,773,050	13.68	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			1,244.11000	1.24411	1,485,750	13.68	0.00	0	328
R2044	On	07/11/2019	Bond Future	9.19	Put			6,757.84000	6.75784	7,522,350	11.50	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			823.57000	0.82357	630,410	11.50	0.00	0	328
R2044	On	07/11/2019	Bond Future	9.74	Put			3,576.80000	3.57680	4,106,310	12.50	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,341.36000	2.34136	2,737,530	12.92	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,027.19000	4.02719	3,461,790	12.94	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			2,309.40000	2.30940	2,701,670	12.94	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			3,928.74000	3.92874	3,371,180	12.91	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			2,547.95000	2.54795	2,119,790	12.50	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.05	Put			2,373.45000	2.37345	2,773,560	12.91	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Call			3,977.96000	3.97796	3,416,460	12.92	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Call			8,332.94000	8.33294	7,593,310	14.55	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			1,605.06000	1.60506	1,846,480	14.55	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			3,297.94000	3.29794	2,847,230	13.04	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,502.55000	4.50255	5,032,890	13.04	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			3,338.00000	3.33800	2,883,820	13.06	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,457.89000	4.45789	4,984,760	13.06	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			8,418.98000	8.41898	9,185,690	12.02	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			1,131.08000	1.13108	916,740	12.02	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,638.17000	4.63817	5,178,960	13.01	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			3,178.62000	3.17862	2,738,360	13.01	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Call			3,258.12000	3.25812	2,810,890	13.03	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			4,547.58000	4.54758	5,081,400	13.03	0.00	0	0
Total R2044 Option												0.00	0	2,952
Total For R2044												6,445,226.16	72	45,566
R2048	On	01/08/2019	Bond Future			9.86670	93.17278	9.75523	94.14185		12.44	0.00	0	102,423
R2048	On	07/11/2019	Bond Future			9.93239	90.60091	9.81705	91.59171		13.27	0.00	0	48
R2048	On	06/02/2020	Bond Future			9.98938	92.35393	9.86998	93.36874		13.13	0.00	0	0
Total R2048 Future												0.00	0	102,471
R2048	On	01/08/2019	Bond Future	10.34	Call			5,279.00000	5.27900	4,466,350	13.08	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			390.62000	0.39062	547,040	13.08	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			5,347.91000	5.34791	4,531,630	13.10	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			380.00000	0.38000	532,790	13.10	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			5,416.98000	5.41698	4,597,140	13.12	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			369.66000	0.36966	518,890	13.12	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,096.21000	4.09621	3,512,330	13.30	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			2,365.46000	2.36546	2,772,380	13.30	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 07/11/2019 Bond Future	10.03	Call			4,147.33000	4.14733	3,559,370	13.31	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.03	Put			2,332.81000	2.33281	2,735,650	13.31	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Call			4,045.35000	4.04535	3,465,570	13.28	0.00	0	0
R2048 On 07/11/2019 Bond Future	10.01	Put			2,398.52000	2.39852	2,809,540	13.28	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Put			4,641.29000	4.64129	5,193,590	12.80	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			3,254.67000	3.25467	2,799,490	12.77	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			4,734.70000	4.73470	5,294,330	12.77	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Call			3,296.16000	3.29616	2,837,310	12.79	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Put			4,687.95000	4.68795	5,243,910	12.79	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Call			3,337.60000	3.33760	2,875,090	12.80	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	102,471
R207 On 01/08/2019 Bond Future			5.95070	100.95855	5.94616	100.96054		0.14	0.00	0	4,891
R207 On 07/11/2019 Bond Future			3.55503	102.98306	3.53024	102.98750		0.06	0.00	0	0
Total R207 Future									0.00	0	4,891
R207 On 01/08/2019 Bond Future	7.35	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Call			600.56000	0.60056	598,570	0.36	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			604.88000	0.60488	602,890	0.36	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			0.00000	0.00000	0,000	0.36	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			609.19000	0.60919	607,200	0.36	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Put			260.94000	0.26094	265,380	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Put			264.55000	0.26455	268,990	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Put			262.74000	0.26274	267,180	0.10	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	4,891
R208 On 01/08/2019 Bond Future			6.44744	102.81594	6.45742	102.80049		0.73	0.00	0	10,880
R208 On 07/11/2019 Bond Future			6.22207	101.47292	6.23223	101.45958		0.88	0.00	0	0
R208 On 06/02/2020 Bond Future			5.84930	103.43619	5.85678	103.42803		0.73	0.00	0	0
Total R208 Future									0.00	0	10,880
R208 On 01/08/2019 Bond Future	8.17	Put			0.00000	0.00000	0,000	1.57	0.00	0	0
R208 On 01/08/2019 Bond Future	8.15	Call			2,575.68000	2.57568	2,591,130	1.57	0.00	0	0
R208 On 01/08/2019 Bond Future	8.15	Put			0.00000	0.00000	0,000	1.57	0.00	0	0
R208 On 01/08/2019 Bond Future	8.16	Call			2,590.63000	2.59063	2,606,080	1.57	0.00	0	0
R208 On 01/08/2019 Bond Future	8.16	Put			0.00000	0.00000	0,000	1.57	0.00	0	0
R208 On 01/08/2019 Bond Future	8.17	Call			2,605.58000	2.60558	2,621,030	1.57	0.00	0	0
R208 On 07/11/2019 Bond Future	6.84	Call			852.69000	0.85269	863,520	1.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/11/2019	Bond Future	6.84	Put			59.15000	0.05915	56,640	1.15	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			829.30000	0.82930	840,040	1.14	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			61.73000	0.06173	59,130	1.14	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			840.91000	0.84091	851,690	1.15	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			60.35000	0.06035	57,790	1.15	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			433.96000	0.43396	439,050	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			136.50000	0.13650	133,430	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			442.24000	0.44224	447,370	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			133.92000	0.13392	130,890	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			426.03000	0.42603	431,070	0.76	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			139.44000	0.13944	136,320	0.76	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	10,880
R209	On	01/08/2019	Bond Future			9.67683	74.09954	9.56538	74.82459		11.92	34,678,584.72	468	88,627
R209	On	07/11/2019	Bond Future			9.74014	72.43292	9.62482	73.17426		12.63	0.00	0	0
R209	On	06/02/2020	Bond Future			9.79247	73.83450	9.67310	74.59413		12.44	0.00	0	0
Total R209 Future												34,678,584.72	468	88,627
R209	On	01/08/2019	Bond Future	10.16	Call			4,053.17000	4.05317	3,445,430	12.67	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			303.94000	0.30394	421,250	12.67	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,105.64000	4.10564	3,495,210	12.69	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			295.80000	0.29580	410,420	12.69	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			4,000.91000	4.00091	3,395,930	12.65	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			133.50000	0.13350	190,240	13.38	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Put			312.36000	0.31236	432,430	12.65	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,420.84000	2.42084	2,939,550	11.17	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			651.10000	0.65110	444,760	11.17	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			794.24000	0.79424	1,046,710	12.00	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			2,308.39000	2.30839	1,835,810	12.00	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.46	Call			5,667.27000	5.66727	4,998,960	13.38	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,052.98000	3.05298	2,622,770	12.72	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			1,867.88000	1.86788	2,179,010	12.72	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,091.18000	3.09118	2,657,940	12.73	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			1,842.89000	1.84289	2,150,990	12.73	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,014.81000	3.01481	2,587,640	12.70	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			1,892.98000	1.89298	2,207,150	12.70	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,496.93000	2.49693	2,154,080	12.13	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,553.78000	3.55378	3,970,560	12.13	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,527.99000	2.52799	2,182,450	12.15	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,519.41000	3.51941	3,933,500	12.15	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,466.06000	2.46606	2,125,910	12.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/02/2020	Bond Future	9.50	Put			3,588.43000	3.58843	4,007,910	12.12	0.00	0	0
Total R209 Option												0.00	0	22,680
Total For R209												34,678,584.72	468	111,307
R210	On	01/08/2019	Bond Future			190.45311	190.45311	190.42221	190.42221			0.00	0	2,142
R210	On	07/11/2019	Bond Future			191.71469	191.71469	191.68767	191.68767			0.00	0	0
R210	On	06/02/2020	Bond Future			195.46790	195.46790	195.45051	195.45051			0.00	0	0
Total R210 Future												0.00	0	2,142
Total For R210												0.00	0	2,142
R212	On	01/08/2019	Bond Future			159.99560	159.99560	159.97228	159.97228			0.00	0	6,690
R212	On	07/11/2019	Bond Future			163.24570	163.24570	163.22568	163.22568			0.00	0	0
R212	On	06/02/2020	Bond Future			164.19505	164.19505	164.18332	164.18332			0.00	0	0
Total R212 Future												0.00	0	6,690
Total For R212												0.00	0	6,690
R213	On	01/08/2019	Bond Future			9.32209	86.78753	9.24099	87.29304		9.44	97,115,246.07	1,119	17,378
R213	On	07/11/2019	Bond Future			9.38829	84.97565	9.30378	85.49336		9.95	0.00	0	0
R213	On	06/02/2020	Bond Future			9.44454	86.61972	9.35623	87.15200		9.73	0.00	0	0
Total R213 Future												97,115,246.07	1,119	17,378
R213	On	01/08/2019	Bond Future	9.99	Call			4,704.86000	4.70486	4,251,380	10.64	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			186.89000	0.18689	238,920	10.64	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			4,757.83000	4.75783	4,303,050	10.66	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			181.77000	0.18177	232,500	10.66	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			4,652.04000	4.65204	4,199,890	10.62	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			192.22000	0.19222	245,580	10.62	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			1,557.21000	1.55721	1,751,770	10.38	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,273.39000	3.27339	2,948,240	10.40	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			1,537.06000	1.53706	1,729,620	10.40	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,313.07000	3.31307	2,985,920	10.41	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			1,516.95000	1.51695	1,707,510	10.41	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,233.68000	3.23368	2,910,530	10.38	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			2,434.43000	2.43443	2,181,180	9.45	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			3,019.59000	3.01959	3,298,620	9.45	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,465.48000	2.46548	2,210,280	9.46	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			2,989.58000	2.98958	3,266,660	9.46	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,496.71000	2.49671	2,239,570	9.48	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			2,959.81000	2.95981	3,234,950	9.48	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												97,115,246.07	1,119	17,378
R214	On	01/08/2019	Bond Future			9.86686	72.95100	9.76055	73.67120		12.84	0.00	0	10,672
R214	On	07/11/2019	Bond Future			9.93288	71.11541	9.82296	71.85180		13.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2020	Bond Future			9.99017	72.49133	9.87642	73.24582		13.47	0.00	0	0
Total R214 Future												0.00	0	10,672
R214	On	01/08/2019	Bond Future	10.33	Call			4,075.56000	4.07556	3,479,430	13.47	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			350.06000	0.35006	474,130	13.47	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,129.08000	4.12908	3,530,190	13.49	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			340.98000	0.34098	462,290	13.49	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,022.25000	4.02225	3,428,940	13.44	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			359.44000	0.35944	486,330	13.44	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,215.22000	3.21522	2,785,650	13.66	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			1,969.43000	1.96943	2,276,250	13.66	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,254.82000	3.25482	2,822,290	13.67	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			1,943.41000	1.94341	2,247,270	13.67	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,175.82000	3.17582	2,749,220	13.64	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			1,995.74000	1.99574	2,305,530	13.64	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			2,681.88000	2.68188	2,336,310	13.13	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,740.71000	3.74071	4,149,630	13.13	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			2,714.51000	2.71451	2,366,310	13.14	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,704.90000	3.70490	4,111,190	13.14	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			2,649.44000	2.64944	2,306,510	13.11	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,776.81000	3.77681	4,188,370	13.11	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	10,672
Total for Bond												453,349,508.24	4,938	888,177
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/08/2019 GOVI			666.98300	666.98300	671.25900	671.25900			0.00	0	442
GOVI On 07/11/2019 GOVI			680.35300	680.35300	684.73100	684.73100			0.00	0	0
GOVI On 06/02/2020 GOVI			693.50900	693.50900	698.00700	698.00700			0.00	0	0
Total GOVI Future									0.00	0	442
GOVI On 01/08/2019 GOVI	638.68	Call			325,790.00000	32.57900	283,030,000		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			325,690.00000	32.56900	282,930,000		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			325,890.00000	32.58900	283,130,000		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			118,210.00000	11.82100	74,430,000		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			118,110.00000	11.81100	74,330,000		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			118,310.00000	11.83100	74,530,000		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			51,330.00000	5.13300	96,310,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			51,430.00000	5.14300	96,410,000		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			51,230.00000	5.12300	96,210,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	442
Total for GOVI									0.00	0	442
AL37 On 01/08/2019 Index Future			649.61900	649.61900	648.97500	648.97500			0.00	0	0
AL37 On 07/11/2019 Index Future			662.64200	662.64200	662.00000	662.00000			0.00	0	0
AL37 On 06/02/2020 Index Future			675.45500	675.45500	674.83600	674.83600			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/08/2019 Index Future			749.35400	749.35400	751.76700	751.76700			0.00	0	0
AL7T On 07/11/2019 Index Future			764.37600	764.37600	766.85500	766.85500			0.00	0	0
AL7T On 06/02/2020 Index Future			779.15700	779.15700	781.72400	781.72400			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			673.94000	673.94000	678.03500	678.03500			0.00	0	973

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	07/11/2019	Index Future			687.44900	687.44900	691.64300	691.64300			0.00	0	0
ALBI	On	06/02/2020	Index Future			700.74300	700.74300	705.05300	705.05300			0.00	0	0
Total ALBI Future												0.00	0	973
Total For ALBI												0.00	0	973
IGOV	On	01/08/2019	Index Future			262.34900	262.34900	262.60300	262.60300			0.00	0	815
IGOV	On	07/11/2019	Index Future			267.67700	267.67700	267.94200	267.94200			0.00	0	218
IGOV	On	06/02/2020	Index Future			272.91600	272.91600	273.20000	273.20000			0.00	0	0
Total IGOV Future												0.00	0	1,033
Total For IGOV												0.00	0	1,033
Total for Index												0.00	0	2,006
JIBAR F	On	19/06/2019	Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR F	On	18/09/2019	Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F	On	18/12/2019	Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future												0.00	0	0
Total For JIBAR FUTURE												0.00	0	0
Total for Jibar												0.00	0	0
5Y STN	On	21/12/2021	Interest Rate Swap			95.64000	95.64000	95.74000	95.74000			0.00	0	51
Total 5Y STND Future												0.00	0	51
Total For 5Y STND												0.00	0	51
Total for Interest Rate Swap												0.00	0	51
Total for Derivatives :												453,349,508.24	4,938	890,676
AA06	On	15/04/2021	Spot Bond				100.66210		100.63714			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			8.33000	103.31093	8.34000	103.27077			0.00	0	0
Total AA07 SPOT												0.00	0	0
Total For AA07												0.00	0	0
AB01/R	On	24/11/2020	Spot Bond			10.00000	106.59300	10.00000	106.56600			0.00	0	0
Total AB01/R186 SPOT												0.00	0	0
Total For AB01/R186												0.00	0	0
AB014L	On	19/11/2019	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT												0.00	0	0
Total For AB014U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB015L On 19/11/2019 Spot Bond			10.84000	100.49306	10.84000	100.46462				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	102.88901	11.37000	102.85810				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	103.03859	11.81000	103.00647				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	31.97010	100.00000	31.89973				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	29.69077	100.00000	29.62433				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3: On 07/12/2023 Spot Bond			4.64000	277.10777	4.63500	277.05242				0.00	0	24,369,783,200
Total ABCPI3 SPOT										0.00	0	24,369,783,200
Total For ABCPI3										0.00	0	24,369,783,200
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08: On 17/03/2020 Spot Bond				100.40376		102.62000				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09: On 17/03/2026 Spot Bond				99.84063		102.10370				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				100.99153		100.96873				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond				101.12367		101.09966				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				102.02429		101.99843				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				101.14081		101.11632				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				101.80522		101.77928				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				103.71185		103.68618				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				100.53256		100.50798				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				101.42946		101.40329				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				102.22106		102.19327				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				102.66504		102.63635				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				101.39222		101.36910				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond				101.24299		101.21801				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				103.28973		103.26237				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN2 On 29/08/2021 Spot Bond				100.20782		100.18298			0.00	0	0
Total ABFN27 SPOT									0.00	0	0
Total For ABFN27									0.00	0	0
ABFN2 On 29/08/2023 Spot Bond				100.21389		100.18837			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				100.69750		100.67134			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				100.53344		100.50679			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				100.53453		100.51013			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				100.73446		100.70931			0.00	0	0
Total ABFN32 SPOT									0.00	0	0
Total For ABFN32									0.00	0	0
ABFN3 On 15/11/2024 Spot Bond				100.55302		100.52781			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				100.81714		100.79282			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				100.73671		100.71188			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				100.94774		100.92251			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				100.76498		100.73922			0.00	0	0
Total ABFN37 SPOT									0.00	0	0
Total For ABFN37									0.00	0	0
ABFN3 On 23/04/2022 Spot Bond				101.03809		101.01429			0.00	0	0
Total ABFN38 SPOT									0.00	0	0
Total For ABFN38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK10 On 14/02/2020 Spot Bond				100.66369		100.63486			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK12 On 20/05/2022 Spot Bond				98.09939		98.06694			0.00	175,008,800	87,504,400
Total ABK12 SPOT									0.00	175,008,800	87,504,400
Total For ABK12									0.00	175,008,800	87,504,400
ABK6 On 05/06/2020 Spot Bond				100.04932		100.02462			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				99.46447		99.37729			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.45595		100.42898			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			5.67000	146.05251	5.67000	145.99048		1,360,800,000,000.00		240,000,000	120,000,000
Total ABKI02 SPOT								1,360,800,000,000.00		240,000,000	120,000,000
Total For ABKI02								1,360,800,000,000.00		240,000,000	120,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	55.14639	100.00000	55.00938			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			6.27000	129.50803	6.27000	129.45097		692,804,904,000.00		110,495,200	55,247,600
Total ABKI03 SPOT								692,804,904,000.00		110,495,200	55,247,600
Total For ABKI03								692,804,904,000.00		110,495,200	55,247,600
ABKI03 On 13/10/2021 Spot Bond			100.00000	21.19323	100.00000	21.14057			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.66000	120.68814	8.64000	120.72330			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.50042	100.00000	10.47447			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				94.19095		94.14399			0.00	1,486,000,000	1,693,000,000
Total ABKS1 SPOT									0.00	1,486,000,000	1,693,000,000
Total For ABKS1									0.00	1,486,000,000	1,693,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN05 On 18/04/2021 Spot Bond			3.95000	199.76762	3.94500	199.70975			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.96000	129.08451	3.94000	129.16996			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.18000	173.56419	4.18000	173.49738			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			3.83000	217.28304	3.83000	217.20128			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.06000	97.99327	9.11000	97.81819			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			9.83500	108.31984	9.81000	108.42534			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			7.70500	99.65063	7.71500	99.61355			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			10.38000	105.45362	10.35500	105.55352			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			7.73000	104.36345	7.74000	104.32462			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.81000	101.87705	7.81000	101.85584			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.64477	9.20000	100.62017			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			8.41000	103.85008	8.42000	103.80076			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS14 On 11/11/2020 Spot Bond			7.54000	103.01065	7.55000	102.97639				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			8.22000	105.23795	8.27000	105.06405				0.00	0	2,500,000,000
Total ABS15 SPOT										0.00	0	2,500,000,000
Total For ABS15										0.00	0	2,500,000,000
ABS16 On 11/11/2025 Spot Bond			9.12000	106.84709	9.09500	106.94556				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			9.29000	108.50744	9.26500	108.63206				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.42000	106.96471	8.47000	106.75784				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.84000	100.46646	7.84000	100.44536				0.00	0	1,040,000,000
Total ABS6 SPOT										0.00	0	1,040,000,000
Total For ABS6										0.00	0	1,040,000,000
ABS7 On 11/09/2026 Spot Bond			9.33500	99.30305	9.31000	99.40606				0.00	0	3,560,000,000
Total ABS7 SPOT										0.00	0	3,560,000,000
Total For ABS7										0.00	0	3,560,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.93601	100.00000	10.91193				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.49000	290.09049	3.48500	290.04202				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.92000	158.26192	2.92000	158.20620				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400				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				91.60920		91.58798				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond				90.67080		90.65060				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.96000	103.20259	7.96000	103.18049				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				237.09188		237.09188				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				237.09858		237.09858				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				102.03263		102.00713				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14E On 20/12/2021 Spot Bond				102.03912		102.01354				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.59500	104.57985	8.59500	104.55531				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL174 On 20/06/2019 Spot Bond				102.03285		102.00735				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				101.92498		101.90087				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				102.07744		102.05439				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				102.02184		101.99649				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				102.55599		102.53116				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				102.07565		102.04959				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				102.08221		102.05607				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				102.08221		102.05607				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				102.11888		102.09227				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				102.11888		102.09227				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				161.02970		161.02970				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				164.00742		164.00742				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				98.60344		98.57305			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				102.01324		101.98800			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.65125		100.62410			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.07804		101.05155			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond				102.00460		101.97946			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.97226		101.94754			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0
AECI01 On 11/09/2021 Spot Bond				100.48564		100.46340			0.00	0	0
Total AECI01 SPOT									0.00	0	0
Total For AECI01									0.00	0	0
AECI02 On 11/09/2023 Spot Bond				101.15389		101.13037			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				100.41690		100.39120			0.00	0	0
Total AECI03 SPOT									0.00	0	0
Total For AECI03									0.00	0	0
AECI04 On 21/11/2023 Spot Bond				100.41918		100.39334			0.00	0	0
Total AECI04 SPOT									0.00	0	0
Total For AECI04									0.00	0	0
AGL01 On 29/11/2023 Spot Bond				100.24025		100.21178			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				101.52868		101.50182			0.00	0	0
Total AGL02 SPOT									0.00	0	0
Total For AGL02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGT01 On 10/10/2023 Spot Bond				103.60087		103.56692			0.00	701,400,000	1,109,700,000
Total AGT01 SPOT									0.00	701,400,000	1,109,700,000
Total For AGT01									0.00	701,400,000	1,109,700,000
AGT02 On 28/11/2024 Spot Bond				100.32515		100.29119			0.00	0	0
Total AGT02 SPOT									0.00	0	0
Total For AGT02									0.00	0	0
AHF2A: On 18/07/2021 Spot Bond				101.21905		101.19404			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				100.91076		100.88598			0.00	0	0
Total AHF2B3 SPOT									0.00	0	0
Total For AHF2B3									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond				101.03557		101.00832			0.00	0	0
Total AHF2C3 SPOT									0.00	0	0
Total For AHF2C3									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond				101.19877		101.17417			0.00	0	0
Total AHF3A5 SPOT									0.00	0	0
Total For AHF3A5									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond				101.19199		101.16753			0.00	0	0
Total AHF3A6 SPOT									0.00	0	0
Total For AHF3A6									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond				101.26653		101.24057			0.00	0	0
Total AHF3B4 SPOT									0.00	0	0
Total For AHF3B4									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond				101.34103		101.31355			0.00	0	0
Total AHF3B5 SPOT									0.00	0	0
Total For AHF3B5									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond				101.58450		101.55208			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				101.65878		101.62485			0.00	0	0
Total AHF3C5 SPOT									0.00	0	0
Total For AHF3C5									0.00	0	0
AHF5A: On 21/08/2021 Spot Bond				101.01723		100.99202			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0
Total For AHF5A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF5A: On 21/08/2023 Spot Bond				100.42561		100.39939			0.00	0	0
Total AHF5A2 SPOT									0.00	0	0
Total For AHF5A2									0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.66000	103.54455	9.71000	103.34723			0.00	0	0
Total AHF5A3 SPOT									0.00	0	0
Total For AHF5A3									0.00	0	0
AHF5B: On 21/08/2023 Spot Bond				100.43928		100.41225			0.00	0	0
Total AHF5B1 SPOT									0.00	0	0
Total For AHF5B1									0.00	0	0
AHF5C: On 21/08/2023 Spot Bond				100.45749		100.42938			0.00	0	100,000,000
Total AHF5C1 SPOT									0.00	0	100,000,000
Total For AHF5C1									0.00	0	100,000,000
AHF5D: On 21/08/2023 Spot Bond				100.58452		100.54887			0.00	0	0
Total AHF5D1 SPOT									0.00	0	0
Total For AHF5D1									0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI: On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR02: On 30/04/2023 Spot Bond			9.18000	109.22778	9.15500	109.28552			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04: On 29/05/2024 Spot Bond			8.75000	102.20423	8.80000	101.97989			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U: On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.84000	94.92197	10.76000	95.38396			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.18000	178.03692	4.18000	177.96838			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond				102.18278		102.15900			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF04 On 21/10/2021 Spot Bond				101.17856		101.15165			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond				100.35232		100.32544			0.00	1,200,000,000	300,000,000
Total APF05 SPOT									0.00	1,200,000,000	300,000,000
Total For APF05									0.00	1,200,000,000	300,000,000
APF06 On 24/08/2022 Spot Bond				100.97227		100.94467			0.00	52,502,600	26,251,300
Total APF06 SPOT									0.00	52,502,600	26,251,300
Total For APF06									0.00	52,502,600	26,251,300
APF07 On 25/06/2023 Spot Bond				101.88529		101.85963			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond				101.09879		101.07305			0.00	67,311,000	33,655,500
Total APF08 SPOT									0.00	67,311,000	33,655,500
Total For APF08									0.00	67,311,000	33,655,500
APF09 On 24/07/2023 Spot Bond				101.12633		101.09995			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS308L On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS308U SPOT										0.00	0	0
Total For AS308U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN02: On 07/12/2033 Spot Bond			4.08000	234.93536	4.08000	234.84540			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				102.02906		102.00520			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.70007		100.67384			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.09500	210.92708	4.09500	210.84623			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.16631		101.13968			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05: On 28/04/2020 Spot Bond				101.00774		100.98103			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.96680		100.94046			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				100.77440		100.74835			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				102.27171		102.24311			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08(On 20/09/2020 Spot Bond				101.94631		101.92192				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				102.98723		102.96291				0.00	109,800,000	29,450,000
Total ASN083 SPOT										0.00	109,800,000	29,450,000
Total For ASN083										0.00	109,800,000	29,450,000
ASN08: On 03/09/2020 Spot Bond				100.11196		100.02429				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				117.99490		117.18407				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.14200		101.11592				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				100.71516		100.68840				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09(On 20/12/2020 Spot Bond				88.03199		87.88205				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.10326		100.01717				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond				99.99984		99.97637				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11(On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond				102.54968		102.51748				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 20/12/2020 Spot Bond				102.52814		102.49622				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.65000	155.39170	3.65000	155.33391				219,000,000,000.00	60,000,000	15,000,000
Total ASN137 SPOT										219,000,000,000.00	60,000,000	15,000,000
Total For ASN137										219,000,000,000.00	60,000,000	15,000,000
ASN14: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				103.43603		103.41274				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				83.91324		83.65027				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.81626		100.78958				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.83401		100.80694				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			3.69500	155.21687	3.69500	155.15895				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				121.41578		121.41578				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.10545		100.01885				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 31/03/2028 Spot Bond			4.77000	165.91746	4.77000	165.85098			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				100.75751		100.73032			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				100.46501		100.43805			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond				102.93081		102.90479			0.00	67,311,000	33,655,500
Total ASN165 SPOT									0.00	67,311,000	33,655,500
Total For ASN165									0.00	67,311,000	33,655,500
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.09906		100.01399			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN18: On 20/06/2022 Spot Bond				102.23104		102.20298			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0
ASN19: On 12/06/2020 Spot Bond				99.88669		99.86384			0.00	0	0
Total ASN190 SPOT									0.00	0	0
Total For ASN190									0.00	0	0
ASN19: On 30/06/2022 Spot Bond				101.73505		101.70842			0.00	0	0
Total ASN194 SPOT									0.00	0	0
Total For ASN194									0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.47000	103.56213	4.47000	103.52131			0.00	0	0
Total ASN195 SPOT									0.00	0	0
Total For ASN195									0.00	0	0
ASN19: On 20/06/2022 Spot Bond				101.90330		101.87947			0.00	0	168,277,700
Total ASN196 SPOT									0.00	0	168,277,700
Total For ASN196									0.00	0	168,277,700
ASN20: On 20/06/2022 Spot Bond				101.92098		101.89693			0.00	50,000,000	25,000,000
Total ASN203 SPOT									0.00	50,000,000	25,000,000
Total For ASN203									0.00	50,000,000	25,000,000
ASN20: On 20/06/2022 Spot Bond				102.04347		102.01784			0.00	162,622,000	152,311,000
Total ASN204 SPOT									0.00	162,622,000	152,311,000
Total For ASN204									0.00	162,622,000	152,311,000
ASN20: On 24/08/2021 Spot Bond				100.41069		100.37961			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0
ASN20: On 24/08/2025 Spot Bond				100.44568		100.41205			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN21: On 28/08/2020 Spot Bond				100.24273		100.21671			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN21: On 29/08/2022 Spot Bond				100.22949		100.20223			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN24: On 09/03/2020 Spot Bond				100.14487		100.12295				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond				100.21742		100.19150				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond				102.22673		102.19873				0.00	199,240,800	99,620,400
Total ASN264 SPOT										0.00	199,240,800	99,620,400
Total For ASN264										0.00	199,240,800	99,620,400
ASN27: On 20/06/2023 Spot Bond				101.91408		101.89012				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 08/08/2019 Spot Bond				100.65926		100.63549				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond				100.58712		100.56042				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond				100.47012		100.44281				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond				100.43837		100.41139				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				99.85407		99.82958				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				101.86909		101.84366				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				102.00030		101.97523				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				102.35597		102.32630				0.00	127,891,000	63,945,500
Total ASN310 SPOT										0.00	127,891,000	63,945,500
Total For ASN310										0.00	127,891,000	63,945,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN314 On 17/01/2020 Spot Bond				104.56232		103.88630				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN315 On 20/01/2021 Spot Bond				102.11936		102.09574				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN316 On 30/04/2020 Spot Bond				100.97604		100.94946				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN317 On 30/03/2020 Spot Bond				101.59330		101.57015				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN318 On 31/03/2029 Spot Bond			4.05500	94.11904	4.05500	94.08312				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN319 On 28/02/2033 Spot Bond			4.23500	92.18626	4.22500	92.25718				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN327 On 20/06/2024 Spot Bond				101.61911		101.59498				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN328 On 20/06/2024 Spot Bond				101.39146		101.36523				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN333 On 09/05/2024 Spot Bond				100.74776		100.72072				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN335 On 20/06/2024 Spot Bond				100.57689		100.55289				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN337 On 31/01/2038 Spot Bond			4.23000	107.14616	4.23000	107.10463				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN341 On 20/06/2024 Spot Bond				100.24237		100.21746				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN34 On 21/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.74627		100.72463				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.95000	102.27857	7.96000	102.24272				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.98000	105.11079	7.99000	105.06327				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.85683	9.30000	101.83168				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				101.05017		101.02652				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				102.11318		102.09119				0.00	782,500,000	1,800,000,000
Total BAW24 SPOT										0.00	782,500,000	1,800,000,000
Total For BAW24										0.00	782,500,000	1,800,000,000
BAW25 On 08/05/2020 Spot Bond				101.34126		101.31680				0.00	0	230,000,000
Total BAW25 SPOT										0.00	0	230,000,000
Total For BAW25										0.00	0	230,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				101.20458		101.18105				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW29 On 22/02/2023 Spot Bond				100.40541		100.37890			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond				100.04332		100.02160			0.00	0	0
Total BAW30 SPOT									0.00	0	0
Total For BAW30									0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				102.48404		102.45148			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				106.04855		106.01339			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				103.74906		103.71779			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			11.33000	106.43759	11.34000	106.39531			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				102.25447		102.21993			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0
BAYA62 On 30/09/2020 Spot Bond				102.12684		102.09425			0.00	0	0
Total BAYA62 SPOT									0.00	0	0
Total For BAYA62									0.00	0	0
BAYA63 On 30/11/2020 Spot Bond				103.13495		103.10446			0.00	0	0
Total BAYA63 SPOT									0.00	0	0
Total For BAYA63									0.00	0	0
BAYA64 On 30/09/2022 Spot Bond				102.14504		102.11217			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				103.02995		103.00006			0.00	0	19,330,200
Total BAYA65 SPOT									0.00	0	19,330,200
Total For BAYA65									0.00	0	19,330,200
BAYA66 On 31/03/2021 Spot Bond				102.12694		102.09435			0.00	0	0
Total BAYA66 SPOT									0.00	0	0
Total For BAYA66									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA67 On 31/03/2023 Spot Bond			11.15000	102.14088	11.20000	101.95638				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond				102.00855		101.97777				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				103.11731		103.08569				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond				102.00855		101.97777				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.89000	103.53015	11.86500	103.61309				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond				102.07792		102.03594				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				102.69112		102.64991				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				106.39348		106.35668				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				102.78213		102.73954				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond				102.41832		102.38130				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond				102.46292		102.42520				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond				102.46292		102.42520				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB1 On 30/09/2023 Spot Bond				102.46292		102.42520				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond				100.16913		100.14630				0.00	0	0
Total BC125 SPOT										0.00	0	0
Total For BC125										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				101.34015		101.31574				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond				100.68528		100.66042				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				99.93508		99.91330				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond				101.69378		101.67086				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			8.83500	96.76016	8.81000	96.88471			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.14073	100.00000	9.12050			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BDX211 On 05/08/2033 Spot Bond				100.82489		100.79809			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				101.47366		101.44869			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.62000	101.46375	8.62000	101.44069			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				102.39064		102.36558			0.00	0	10,000,000
Total BGL03 SPOT									0.00	0	10,000,000
Total For BGL03									0.00	0	10,000,000
BGL04 On 05/02/2020 Spot Bond			8.36000	104.43275	8.36000	104.40912			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.83000	104.65411	9.84000	104.61520			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				101.95660		101.98631			0.00	0	10,000,000
Total BGL06 SPOT									0.00	0	10,000,000
Total For BGL06									0.00	0	10,000,000
BGL07 On 03/09/2022 Spot Bond			10.32000	107.05973	10.37000	106.89214			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.11799		100.02881			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL09 On 29/09/2020 Spot Bond			9.53000	104.38986	9.54000	104.35117			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				100.98904		100.95708			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			10.31000	104.68470	10.32000	104.63871			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				105.10916		105.07926			0.00	0	190,483,300
Total BGL12 SPOT									0.00	0	190,483,300
Total For BGL12									0.00	0	190,483,300
BGL13 On 20/08/2021 Spot Bond			8.96000	108.89036	8.97000	108.84364			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				105.93282		105.90268			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				104.91834		104.88900			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond				100.33735		100.30523			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				103.53249		103.49934			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				105.25808		105.22898			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond				105.54927		105.51795			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond				106.58304		106.54888			0.00	0	1,352,100,000
Total BGT01 SPOT									0.00	0	1,352,100,000
Total For BGT01									0.00	0	1,352,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID05 On 30/06/2019 Spot Bond				101.59512		101.57303				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.55000	103.93303	7.55000	103.91164				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				102.02101		101.99708				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				101.65294		101.62755				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				100.67454		100.64983				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond				100.55308		100.52786				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			8.49000	104.62321	8.54000	104.41339				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				101.04324		101.01483				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond				101.50317		101.47532				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				100.46644		100.43779				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				101.86684		101.84252				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond				100.17724		100.15532				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BPPF08 On 22/03/2021 Spot Bond				101.79329		101.76995			0.00	0	0
Total BPPF08 SPOT									0.00	0	0
Total For BPPF08									0.00	0	0
BPPF10 On 23/07/2019 Spot Bond				101.00655		100.98347			0.00	0	0
Total BPPF10 SPOT									0.00	0	0
Total For BPPF10									0.00	0	0
BPPF11 On 23/07/2021 Spot Bond				101.05039		101.02632			0.00	2,800,000,000	750,000,000
Total BPPF11 SPOT									0.00	2,800,000,000	750,000,000
Total For BPPF11									0.00	2,800,000,000	750,000,000
BPPF12 On 09/10/2019 Spot Bond				101.30954		101.28697			0.00	0	0
Total BPPF12 SPOT									0.00	0	0
Total For BPPF12									0.00	0	0
BPPF13 On 09/10/2023 Spot Bond				101.61929		101.59503			0.00	0	0
Total BPPF13 SPOT									0.00	0	0
Total For BPPF13									0.00	0	0
BPPF14 On 23/07/2019 Spot Bond				100.95959		100.93727			0.00	0	0
Total BPPF14 SPOT									0.00	0	0
Total For BPPF14									0.00	0	0
BPPF15 On 22/03/2020 Spot Bond				101.71974		101.69736			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
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20A On 27/03/2020 Spot Bond				101.84467		101.81870			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZ21 On 27/03/2021 Spot Bond				101.82484		101.79915			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				100.90726		100.88152			0.00	0	30,000,000
Total BWZJ19 SPOT									0.00	0	30,000,000
Total For BWZJ19									0.00	0	30,000,000
BWZJ2 On 10/11/2021 Spot Bond				100.73774		100.71017			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				100.99053		100.96315			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.46500	103.46410	9.46500	103.43781			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20 On 14/12/2019 Spot Bond				104.40135		104.37839			0.00	0	40,000,000
Total CBL20 SPOT									0.00	0	40,000,000
Total For CBL20									0.00	0	40,000,000
CBL22 On 06/05/2020 Spot Bond			8.05000	101.11578	8.06000	101.08540		16,100,000,000,000.00	2,000,000,000	1,000,000,000	
Total CBL22 SPOT								16,100,000,000,000.00	2,000,000,000	1,000,000,000	
Total For CBL22								16,100,000,000,000.00	2,000,000,000	1,000,000,000	
CBL24 On 02/11/2020 Spot Bond				102.71453		102.68899			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			8.93000	104.70603	8.94000	104.66348		22,325,000,000,000.00	2,500,000,000	2,500,000,000	
Total CBL26 SPOT								22,325,000,000,000.00	2,500,000,000	2,500,000,000	
Total For CBL26								22,325,000,000,000.00	2,500,000,000	2,500,000,000	
CBL27 On 12/05/2020 Spot Bond				101.35209		101.32718			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				100.41791		100.39216			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				100.91536		100.89038			0.00	0	400,000,000
Total CBL29 SPOT									0.00	0	400,000,000
Total For CBL29									0.00	0	400,000,000
CCT01 On 23/06/2023 Spot Bond			9.80500	114.77179	9.78000	114.82820			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.65000	107.51222	9.62500	107.58673		11,580,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								11,580,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								11,580,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			9.78000	108.49281	9.75500	108.57726			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.87000	105.58816	9.84500	105.69911			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99410			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/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
CGR21 On 12/10/2020 Spot Bond				103.04125		103.01051			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				102.56576		102.53268			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				102.26493		102.23666			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				100.59022		100.55907			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				101.83502		101.80299			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond				101.37349		101.34220			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond				102.33925		102.30866			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR38 On 13/02/2021 Spot Bond				100.77403		100.74184			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond				102.25842		102.22762			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0
CGR42 On 03/08/2023 Spot Bond				101.12645		101.09310			0.00	0	0
Total CGR42 SPOT									0.00	0	0
Total For CGR42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR43 On 08/02/2022 Spot Bond				100.89310		100.86119			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				101.92393		101.89297			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
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL569U SPOT									0.00	0	0
Total For CL569U									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.37030	10.11000	104.34187			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193 On 29/08/2021 Spot Bond			3.14000	150.77791	3.14000	150.72400			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			3.62000	148.57755	3.62000	148.52265			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.66168		100.63292			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			10.34000	98.34413	10.39000	98.17765			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.86000	99.71319	10.91000	99.53489			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				102.23114		102.20308			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.64881		100.62058			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				102.22673		102.19873			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				102.37752		102.34757			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond				101.46115		101.43421			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.52000	106.12120	9.57000	105.90113			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN36 On 06/08/2023 Spot Bond				100.95375		100.92284			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			11.66000	107.48031	11.71000	107.26222			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN36 On 06/08/2023 Spot Bond				100.98811		100.95611			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN37 On 26/07/2022 Spot Bond				101.11791		101.09046			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN37 On 20/03/2024 Spot Bond				110.53410		110.50101			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37 On 20/03/2021 Spot Bond			8.33000	104.61922	8.34000	104.57942			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				102.07923		102.04474			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	100.66221	10.98000	100.63298			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	102.32538	11.00000	102.29561			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN38 On 20/03/2021 Spot Bond				102.20488		102.17715			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			11.45000	104.81533	11.50000	104.58653			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				102.39457		102.36440			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				101.98938		101.96443			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				101.18011		101.15116			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				102.10823		102.08176			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				102.07631		102.00890			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				102.00028		101.97520			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				102.33881		102.31238			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				102.87241		102.83896			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.62819		100.60084			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.62497		100.59775			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				102.00018		101.97510			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond				97.68949		97.41703			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				102.01095		101.98573			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				102.93410		102.95546			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				103.54475		103.58419			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				102.57644		102.54918			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond				102.05302		102.02397			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				103.04914		103.02314			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN415 On 20/09/2020 Spot Bond				102.29114		102.26229			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				101.56388		101.53187			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				102.14782		102.11865			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				102.39890		102.36866			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				105.53049		105.58294			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42 On 26/01/2021 Spot Bond				101.45619		101.42057			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				103.73352		103.70621			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				102.85109		102.81497			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
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN43 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN436 On 20/12/2020 Spot Bond				102.19421		102.16662			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond				102.09723		102.07089			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.93798		100.91008			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond				142.67000		142.67000			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond				103.92568		103.87548			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN445 On 24/05/2021 Spot Bond			8.23000	105.96290	8.24000	105.92122			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.92000	154.34627	3.92000	154.28774			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.21000	114.92059	6.19000	114.98776			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.45000	113.51727	6.43000	113.58268			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN456 On 20/12/2021 Spot Bond				102.46802		102.43689			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 17/11/2021 Spot Bond				100.55317		100.52552			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond				101.01017		100.98221			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46(On 29/11/2021 Spot Bond				100.23546		100.20753			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN46 On 15/02/2022 Spot Bond				103.63531		103.60582			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN46 On 16/02/2022 Spot Bond			9.50000	106.96658	9.51000	106.91529			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.27000	104.17544	9.32000	104.02864			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN46 On 14/03/2020 Spot Bond				99.83994		99.81681			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN46 On 27/03/2020 Spot Bond				101.72691		101.70261			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN46 On 28/03/2020 Spot Bond				101.76086		101.73563			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN46 On 28/03/2022 Spot Bond				102.94967		102.92350			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN47 On 19/11/2022 Spot Bond				100.51671		100.48686			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN47 On 23/06/2021 Spot Bond				99.99954		99.96713			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN47 On 20/09/2020 Spot Bond				102.21573		102.18786			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0
CLN47 On 29/11/2021 Spot Bond			100.00000	21.74042	100.00000	21.69256			0.00	0	0
Total CLN477 SPOT									0.00	0	0
Total For CLN477									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond				99.99955		99.96726				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.57420		100.54636				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				102.27391		102.24698				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond				100.99180		100.90568				0.00	0	70,000,000
Total CLN484 SPOT										0.00	0	70,000,000
Total For CLN484										0.00	0	70,000,000
CLN48 On 02/12/2021 Spot Bond			8.43000	102.83735	8.44000	102.79173				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond				102.60184		102.57579				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48 On 07/12/2021 Spot Bond			11.95000	101.69781	12.00000	101.54103				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48 On 28/07/2022 Spot Bond			8.75000	104.34417	8.80000	104.18372				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN48 On 28/03/2020 Spot Bond				102.01426		101.99015				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond				102.94080		102.91476				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				100.87351		100.84121				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN492 On 30/09/2019 Spot Bond				101.81717		101.78929				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond				102.21380		102.18596				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/06/2022 Spot Bond			10.93000	102.42552	10.94000	102.37018				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond				100.22217		100.19571				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			9.35000	105.50167	9.40000	105.26825				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond				101.53829		101.56652				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond				102.41940		102.39335				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN499 On 20/05/2021 Spot Bond				100.46935		100.44209				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond				101.42626		101.40123				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond				101.49504		101.46832				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond				101.54906		101.52138				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond				102.28485		102.25610				0.00	2,400,000,000	800,000,000
Total CLN503 SPOT										0.00	2,400,000,000	800,000,000
Total For CLN503										0.00	2,400,000,000	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN504 On 11/10/2024 Spot Bond				101.54906		101.52138				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond				101.08089		101.05555				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN507 On 20/12/2022 Spot Bond				102.23744		102.20930				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond				100.39382		100.36395				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond				101.47174		101.44544				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond				97.70701		97.68449				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond				99.99964		99.96947				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	102.24347	9.96000	102.21648				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.01928	10.01000	100.99232				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond				100.29886		100.27023				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	104.38686	9.60000	104.36894				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond				99.88193		99.85814				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN52 On 17/09/2020 Spot Bond				99.75166		101.91805				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52 On 27/02/2023 Spot Bond				100.27794		100.25110				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52 On 13/05/2021 Spot Bond				100.64056		100.61378				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52 On 09/09/2022 Spot Bond			9.20000	102.22415	9.20000	102.19918				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52 On 24/04/2021 Spot Bond				101.08687		101.06140				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52 On 26/04/2023 Spot Bond				101.07815		101.05165				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52 On 21/02/2024 Spot Bond				103.98912		103.95839				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52 On 25/11/2022 Spot Bond				101.39425		101.36446				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52 On 29/11/2021 Spot Bond				102.50623		102.47775				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53 On 12/03/2021 Spot Bond				99.88699		99.86419				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond				99.88193		99.85814				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond				102.80596		102.77887				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 20/06/2023 Spot Bond				102.10816		102.08169				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53 On 18/07/2025 Spot Bond				101.30708		101.28029				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53 On 18/07/2025 Spot Bond			10.06000	105.28110	10.03500	105.36579				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53 On 18/07/2023 Spot Bond				99.19954		99.17391				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53 On 25/10/2023 Spot Bond				101.08593		101.05988				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53 On 16/08/2023 Spot Bond				100.59460		100.56638				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53 On 20/12/2023 Spot Bond				102.63603		102.60272				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54 On 17/01/2024 Spot Bond				101.45019		101.42109				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond				111.86800		111.26300				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond				100.20450		100.17694				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 On 07/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond				103.29743		103.26928				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN544 On 17/01/2024 Spot Bond				101.42949		101.40080			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			9.53000	105.41891	9.50500	105.52232			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			9.58000	104.03283	9.55500	104.11749			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			9.67000	103.00946	9.64500	103.10257			0.00	0	0
Total CLN548 SPOT									0.00	0	0
Total For CLN548									0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.24000	103.38740	4.22000	103.45490			0.00	0	0
Total CLN549 SPOT									0.00	0	0
Total For CLN549									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				247.05110		246.82243			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN550 On 07/12/2025 Spot Bond			4.24000	103.38660	4.22000	103.45400			0.00	0	0
Total CLN550 SPOT									0.00	0	0
Total For CLN550									0.00	0	0
CLN551 On 03/03/2020 Spot Bond				109.23400		107.57900			0.00	0	0
Total CLN551 SPOT									0.00	0	0
Total For CLN551									0.00	0	0
CLN552 On 20/12/2023 Spot Bond				115.54000		115.25400			0.00	0	0
Total CLN552 SPOT									0.00	0	0
Total For CLN552									0.00	0	0
CLN553 On 20/03/2024 Spot Bond				100.27440		100.27440			0.00	0	0
Total CLN553 SPOT									0.00	0	0
Total For CLN553									0.00	0	0
CLN554 On 20/03/2023 Spot Bond				100.27063		100.27063			0.00	0	0
Total CLN554 SPOT									0.00	0	0
Total For CLN554									0.00	0	0
CLN555 On 20/12/2020 Spot Bond				102.36659		102.33677			0.00	0	0
Total CLN555 SPOT									0.00	0	0
Total For CLN555									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN556 On 15/11/2023 Spot Bond				100.61237		100.58456				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				100.63738		100.61078				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				100.36178		100.33419				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				101.55365		101.52249				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				112.28100		111.00000				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				100.65426		100.62697				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	100.70265	10.16000	100.67553				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			9.53000	103.68103	9.50500	103.77535				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				100.74897		100.72208				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				100.41868		100.39286				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond				101.58812		101.55627				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond				100.01733		100.04729				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN568 On 11/02/2024 Spot Bond				100.63073		100.60439			0.00	0	0
Total CLN568 SPOT									0.00	0	0
Total For CLN568									0.00	0	0
CLN569 On 13/05/2021 Spot Bond				100.68894		100.66022			0.00	0	0
Total CLN569 SPOT									0.00	0	0
Total For CLN569									0.00	0	0
CLN570 On 13/05/2021 Spot Bond				100.69566		100.66666			0.00	0	0
Total CLN570 SPOT									0.00	0	0
Total For CLN570									0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.76000	101.72337	9.73500	101.81530			0.00	0	0
Total CLN571 SPOT									0.00	0	0
Total For CLN571									0.00	0	0
CLN572 On 12/11/2025 Spot Bond				100.65754		100.63012			0.00	0	0
Total CLN572 SPOT									0.00	0	0
Total For CLN572									0.00	0	0
CLN573 On 13/05/2021 Spot Bond				100.66745		100.63959			0.00	0	0
Total CLN573 SPOT									0.00	0	0
Total For CLN573									0.00	0	0
CLN574 On 11/02/2024 Spot Bond				100.63274		100.60632			0.00	0	0
Total CLN574 SPOT									0.00	0	0
Total For CLN574									0.00	0	0
CLN575 On 15/03/2024 Spot Bond				99.73747		99.71312			0.00	0	0
Total CLN575 SPOT									0.00	0	0
Total For CLN575									0.00	0	0
CLN576 On 25/04/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN576 SPOT									0.00	0	0
Total For CLN576									0.00	0	0
CLN577 On 20/06/2024 Spot Bond				101.78911		101.76110			0.00	0	0
Total CLN577 SPOT									0.00	0	0
Total For CLN577									0.00	0	0
CLN578 On 18/04/2026 Spot Bond				100.89843		100.87242			0.00	0	0
Total CLN578 SPOT									0.00	0	0
Total For CLN578									0.00	0	0
CLN579 On 02/04/2024 Spot Bond				100.84850		100.82173			0.00	0	0
Total CLN579 SPOT									0.00	0	0
Total For CLN579									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN58(On 10/10/2024 Spot Bond				100.64695		100.61668				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN58 On 10/05/2024 Spot Bond				100.46828		100.44159				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN58 On 30/05/2022 Spot Bond				100.37032		100.34366				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN58 On 16/09/2025 Spot Bond				99.70542		99.67820				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN58 On 18/04/2022 Spot Bond				100.37392		100.34952				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN58 On 31/05/2022 Spot Bond				100.16828		100.14195				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN58 On 16/09/2025 Spot Bond				99.70483	100.00000	100.00000				0.00	0	20,000,000,000
Total CLN586 SPOT										0.00	0	20,000,000,000
Total For CLN586										0.00	0	20,000,000,000
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.83500	96.76016	8.81000	96.88471				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				101.94655		101.92217				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				101.94648		101.92210				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF15 On 20/06/2020 Spot Bond				102.02173		101.99637			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				100.54901		100.52157			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			8.53000	112.28841	8.54000	112.22700		5,118,000,000,000.00		600,000,000	300,000,000
Total COJ05 SPOT								5,118,000,000,000.00		600,000,000	300,000,000
Total For COJ05								5,118,000,000,000.00		600,000,000	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.41000	106.07005	8.42000	106.02951		0.00		0	0
Total COJ07 SPOT								0.00		0	0
Total For COJ07								0.00		0	0
COJ08 On 22/06/2026 Spot Bond			10.09000	112.00864	10.06500	112.10783		0.00		0	0
Total COJ08 SPOT								0.00		0	0
Total For COJ08								0.00		0	0
COJG01 On 09/06/2024 Spot Bond			8.93000	104.90360	8.98000	104.67416		0.00		0	0
Total COJG01 SPOT								0.00		0	0
Total For COJG01								0.00		0	0
COT01 On 03/04/2023 Spot Bond			9.58500	100.10270	9.63500	99.92156		9,585,000,000,000.00		1,000,000,000	500,000,000
Total COT01 SPOT								9,585,000,000,000.00		1,000,000,000	500,000,000
Total For COT01								9,585,000,000,000.00		1,000,000,000	500,000,000
COT02 On 03/04/2028 Spot Bond			11.22500	96.13232	11.20000	96.23629		4,490,000,000,000.00		400,000,000	100,000,000
Total COT02 SPOT								4,490,000,000,000.00		400,000,000	100,000,000
Total For COT02								4,490,000,000,000.00		400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.18000	90.44846	11.15500	90.55213		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			11.56500	102.46575	11.61500	102.23777		0.00		0	0
Total CPV01 SPOT								0.00		0	0
Total For CPV01								0.00		0	0
CS002 On 17/12/2020 Spot Bond				99.75049		101.92681		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				99.93683		99.91037		0.00		0	0
Total CS003 SPOT								0.00		0	0
Total For CS003								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			14,000,000,000,000.00	140,000,000	70,000,000
Total CSA04U SPOT									14,000,000,000,000.00	140,000,000	70,000,000
Total For CSA04U									14,000,000,000,000.00	140,000,000	70,000,000
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 11/09/2019 Spot Bond				99.91000		99.88735			0.00	0	0
Total DENG83 SPOT									0.00	0	0
Total For DENG83									0.00	0	0
DENG8 On 23/09/2019 Spot Bond				101.78466		101.76049			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				101.98177		101.95620			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				101.73669		101.71224			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				101.82859		101.80239			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				101.94459		101.91672			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				99.91002		99.88737			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				100.94086		100.91517			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL009 On 20/12/2019 Spot Bond				93.02122		92.93986			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond				103.72260		103.67509			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond				100.42146		100.39548			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				100.69258		100.66567			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			9.50000	104.48698	9.47500	104.56793			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond				100.43007		100.40358			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.18000	105.79780	8.19000	105.75593			0.00	0	10,900,000,000
Total DV2021 SPOT									0.00	0	10,900,000,000
Total For DV2021									0.00	0	10,900,000,000
DV22 On 07/02/2020 Spot Bond			7.91000	104.09601	7.91000	104.07371		1,740,200,000,000.00		220,000,000	110,000,000
Total DV22 SPOT								1,740,200,000,000.00		220,000,000	110,000,000
Total For DV22								1,740,200,000,000.00		220,000,000	110,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	65.02097	100.00000	64.87548			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			8.39000	107.79630	8.44000	107.60971		40,632,770,000.00		4,843,000	1,742,383,400
Total DV23 SPOT								40,632,770,000.00		4,843,000	1,742,383,400
Total For DV23								40,632,770,000.00		4,843,000	1,742,383,400
DV23/R On 27/02/2023 Spot Bond			100.00000	16.90428	100.00000	16.86646			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	16.90428	100.00000	16.86646			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			8.65000	106.84003	8.70000	106.62065			0.00	0	0
Total DV24 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.89021	9.69000	102.86332				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.89021	9.69000	102.86332				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	97.27147	11.00000	97.69403			8,864,000,000,000.00		800,000,000	400,000,000
Total DV29 SPOT									8,864,000,000,000.00		800,000,000	400,000,000
Total For DV29									8,864,000,000,000.00		800,000,000	400,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	103.01131	10.10000	102.98327			0.00		0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.01131	10.10000	102.98327			0.00		0	0
Total DV29/R213 SPOT									0.00		0	0
Total For DV29/R213									0.00		0	0
DVF20 On 29/11/2019 Spot Bond				100.45871		100.43425			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				101.88874		101.86576			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				100.37236		100.34722			0.00		0	0
Total DVF20C SPOT									0.00		0	0
Total For DVF20C									0.00		0	0
DVF20 On 23/10/2020 Spot Bond				101.12683		101.10291			0.00		0	0
Total DVF20D SPOT									0.00		0	0
Total For DVF20D									0.00		0	0
DVF21 On 29/11/2021 Spot Bond				100.22394		100.19730			0.00		0	11,500,000,000
Total DVF21 SPOT									0.00		0	11,500,000,000
Total For DVF21									0.00		0	11,500,000,000
DVF22 On 28/03/2022 Spot Bond				102.30910		102.28465			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				100.90866		100.88243			0.00		0	0
Total DVF22B SPOT									0.00		0	0
Total For DVF22B									0.00		0	0
DVF22 On 24/10/2022 Spot Bond				101.05602		101.03126			0.00		0	0
Total DVF22C SPOT									0.00		0	0
Total For DVF22C									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF24 On 23/10/2024 Spot Bond				101.11485		101.08932			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				101.77058		101.74584			0.00	0	0
Total DVF25 SPOT									0.00	0	0
Total For DVF25									0.00	0	0
DVF26 On 02/04/2026 Spot Bond				101.59916		101.57412			0.00	0	0
Total DVF26 SPOT									0.00	0	0
Total For DVF26									0.00	0	0
DVF27 On 02/04/2029 Spot Bond				101.63321		101.60764			0.00	0	0
Total DVF27 SPOT									0.00	0	0
Total For DVF27									0.00	0	0
DVF30U On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DVF30U SPOT									0.00	0	0
Total For DVF30U									0.00	0	0
DVFB2 On 31/05/2021 Spot Bond				100.15906		100.13435			0.00	0	0
Total DVFB21 SPOT									0.00	0	0
Total For DVFB21									0.00	0	0
DVFB2 On 31/05/2024 Spot Bond				100.16743		100.14151			0.00	0	0
Total DVFB25 SPOT									0.00	0	0
Total For DVFB25									0.00	0	0
DVFB2 On 31/05/2026 Spot Bond				100.17090		100.14448			0.00	0	0
Total DVFB26 SPOT									0.00	0	0
Total For DVFB26									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.71000	110.93912	7.71000	110.91595			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	51.89059	100.00000	51.77448			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.97000	103.43508	7.97000	103.41311			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			8.14000	106.14863	8.15000	106.10062			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ECN24 On 14/03/2024 Spot Bond			9.06000	105.65641	9.11000	105.43676			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			4.34000	104.57681	4.34000	104.53615			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.12000	96.01173	4.12000	95.97480			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	124.86746	2.25000	124.82576			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			3.95500	129.70061	3.95500	129.65153			0.00	0	200,000,000
Total EL28 SPOT									0.00	0	200,000,000
Total For EL28									0.00	0	200,000,000
EL29 On 19/11/2029 Spot Bond			3.92000	116.43204	3.92000	116.38810			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.92000	115.38328	3.92000	115.33953			0.00	0	700,000,000
Total EL30 SPOT									0.00	0	700,000,000
Total For EL30									0.00	0	700,000,000
EL31 On 02/06/2031 Spot Bond			4.00000	105.14575	4.00000	105.10576			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.09000	97.53461	4.09000	97.49716			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	124.86746	2.25000	124.82576			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			7.86000	106.66395	7.87000	106.63024			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.83000	107.20679	7.84000	107.16770			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM03 On 04/05/2024 Spot Bond			10.20000	100.34173	10.17500	100.40909			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	94.77452	10.80000	94.95114			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	100.45722	10.85000	100.71433			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			10.33000	104.45600	10.30500	104.48797			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.18000	105.26965	10.15500	105.31862			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.16500	89.57451	11.07500	89.79039			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
ENX01 On 23/04/2021 Spot Bond				101.28171		101.25243			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01S On 23/04/2021 Spot Bond				101.19655		101.16919			0.00	0	40,000,000
Total ENX01S SPOT									0.00	0	40,000,000
Total For ENX01S									0.00	0	40,000,000
ENX02 On 10/09/2022 Spot Bond				99.92414		99.89888			0.00	0	0
Total ENX02 SPOT									0.00	0	0
Total For ENX02									0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ENX03U SPOT									0.00	0	0
Total For ENX03U									0.00	0	0
ENX04 On 01/03/2020 Spot Bond				100.10311		100.07128			0.00	0	0
Total ENX04 SPOT									0.00	0	0
Total For ENX04									0.00	0	0
ENX05 On 01/05/2020 Spot Bond				100.56233		100.53521			0.00	0	0
Total ENX05 SPOT									0.00	0	0
Total For ENX05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF007 On 02/09/2020 Spot Bond				100.09842		100.01348			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.06678		100.04536			0.00	0	300,000,000
Total EPF008 SPOT									0.00	0	300,000,000
Total For EPF008									0.00	0	300,000,000
EPF010 On 07/11/2019 Spot Bond				101.05072		101.02648			0.00	0	200,000,000
Total EPF010 SPOT									0.00	0	200,000,000
Total For EPF010									0.00	0	200,000,000
EPF011 On 12/06/2020 Spot Bond				100.60704		100.58505			0.00	0	0
Total EPF011 SPOT									0.00	0	0
Total For EPF011									0.00	0	0
EPF012 On 06/11/2020 Spot Bond				101.47075		101.44541			0.00	0	40,000,000
Total EPF012 SPOT									0.00	0	40,000,000
Total For EPF012									0.00	0	40,000,000
EPF014 On 28/05/2021 Spot Bond				100.24945		100.22275			0.00	0	0
Total EPF014 SPOT									0.00	0	0
Total For EPF014									0.00	0	0
EPF015 On 04/06/2023 Spot Bond				100.01620		100.04656			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				99.99986		99.97786			0.00	0	0
Total EPF016 SPOT									0.00	0	0
Total For EPF016									0.00	0	0
EPF017 On 07/09/2023 Spot Bond				99.99984		99.97745			0.00	0	0
Total EPF017 SPOT									0.00	0	0
Total For EPF017									0.00	0	0
EPF018 On 13/12/2025 Spot Bond				99.86121		99.83789			0.00	0	0
Total EPF018 SPOT									0.00	0	0
Total For EPF018									0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF04U SPOT									0.00	0	0
Total For EPF04U									0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF05U SPOT									0.00	0	0
Total For EPF05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EPFC3L On 06/09/2019 Spot Bond				100.02109		99.99996			0.00	0	60,000,000
Total EPFC39 SPOT									0.00	0	60,000,000
Total For EPFC39									0.00	0	60,000,000
EPFC4 On 06/11/2019 Spot Bond				100.74288		100.71862			0.00	0	0
Total EPFC41 SPOT									0.00	0	0
Total For EPFC41									0.00	0	0
EPFC4 On 04/03/2020 Spot Bond				100.00942		100.04219			0.00	0	0
Total EPFC42 SPOT									0.00	0	0
Total For EPFC42									0.00	0	0
EPFC4 On 03/10/2019 Spot Bond				101.40403		101.38171			0.00	0	0
Total EPFC43 SPOT									0.00	0	0
Total For EPFC43									0.00	0	0
EQS06 On 09/04/2020 Spot Bond				101.35590		101.32140			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS10 On 28/07/2022 Spot Bond				101.09731		101.06828			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS111 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
EQT007 On 03/06/2022 Spot Bond				100.09860		100.07239			0.00	0	0
Total EQT002 SPOT									0.00	0	0
Total For EQT002									0.00	0	0
EQT003 On 03/06/2024 Spot Bond				100.10011		100.07351			0.00	0	0
Total EQT003 SPOT									0.00	0	0
Total For EQT003									0.00	0	0
EQT011 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				100.53061		100.50404			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B6 On 17/05/2022 Spot Bond				100.52509		100.49880			0.00	0	0
Total ERS3B6 SPOT									0.00	0	0
Total For ERS3B6									0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.55877		100.53085			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2022 Spot Bond				100.54766		100.52028			0.00	0	600,000,000
Total ERS3C6 SPOT									0.00	0	600,000,000
Total For ERS3C6									0.00	0	600,000,000
ERSA1 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				101.14015		101.11474			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.61358		100.58847			0.00	0	39,800,000
Total ERSA23 SPOT									0.00	0	39,800,000
Total For ERSA23									0.00	0	39,800,000
ERSA2 On 17/08/2020 Spot Bond				100.51095		100.48533			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2022 Spot Bond				100.52786		100.50143			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2 On 17/05/2022 Spot Bond				100.50646		100.48106			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.62000	107.88039	8.67000	107.69801		43,146,472,144,000.00	5,005,391,200	2,504,509,600	
Total ES23 SPOT								13,146,472,144,000.00	5,005,391,200	2,504,509,600	
Total For ES23								13,146,472,144,000.00	5,005,391,200	2,504,509,600	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.65018	10.00000	103.62224		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			9.67000	92.45760	9.64500	92.54966		23,330,582,722,000.00	2,412,676,600	2,384,338,300	
Total ES26 SPOT								23,330,582,722,000.00	2,412,676,600	2,384,338,300	
Total For ES26								23,330,582,722,000.00	2,412,676,600	2,384,338,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.39818	7.85000	101.37686		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			10.91000	77.29451	10.80000	77.91956		13,225,060,542,000.00	1,212,196,200	10,542,098,100	
Total ES33 SPOT								13,225,060,542,000.00	1,212,196,200	10,542,098,100	
Total For ES33								13,225,060,542,000.00	1,212,196,200	10,542,098,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.69484	7.50000	101.67450		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			11.16500	79.09554	11.06000	79.77922		140,763,485,555,000.00	12,607,567,000	17,001,544,700	
Total ES42 SPOT								140,763,485,555,000.00	12,607,567,000	17,001,544,700	
Total For ES42								140,763,485,555,000.00	12,607,567,000	17,001,544,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.98279	8.50000	100.95983		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF01U SPOT								0.00	0	0	
Total For ESF01U								0.00	0	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF02U SPOT								0.00	0	0	
Total For ESF02U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ESFR0: On 20/04/2021 Spot Bond				101.18415		101.15953			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				101.95731		101.93279			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				102.02180		101.99644			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.63475	100.00000	11.60656			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	18.93581	100.00000	18.88994			0.00	0	0
Total FFB1U SPOT									0.00	0	0
Total For FFB1U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.78386		101.75875			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				99.97497		99.95250			0.00	50,000,000	25,000,000
Total FIFB10 SPOT									0.00	50,000,000	25,000,000
Total For FIFB10									0.00	50,000,000	25,000,000
FIFB11 On 07/02/2020 Spot Bond				100.91889		100.89354			0.00	54,521,800	27,260,900
Total FIFB11 SPOT									0.00	54,521,800	27,260,900
Total For FIFB11									0.00	54,521,800	27,260,900
FIFB12 On 13/08/2020 Spot Bond				100.62708		100.60085			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				100.75848		100.73294			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				100.44982		100.42364			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FIFC33 On 03/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIFC33 SPOT									0.00	0	0
Total For FIFC33									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FNT008 On 14/06/2019 Spot Bond				102.83274		102.80767			0.00	0	0
Total FNT008 SPOT									0.00	0	0
Total For FNT008									0.00	0	0
FNT011 On 06/06/2019 Spot Bond					0.00000	102.15589			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				101.46411		101.44123			0.00	0	0
Total FNT012 SPOT									0.00	0	0
Total For FNT012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FNT013 On 03/07/2019 Spot Bond				101.40384		101.37877				0.00	0	0
Total FNT013 SPOT										0.00	0	0
Total For FNT013										0.00	0	0
FNT014 On 16/07/2019 Spot Bond				100.53655		100.51419				0.00	0	0
Total FNT014 SPOT										0.00	0	0
Total For FNT014										0.00	0	0
FNT015 On 05/08/2019 Spot Bond				100.60230		100.57721				0.00	0	0
Total FNT015 SPOT										0.00	0	0
Total For FNT015										0.00	0	0
FNTB10 On 16/09/2019 Spot Bond				101.52260		101.49918				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				101.25041		101.22808				0.00	0	0
Total FNTC10 SPOT										0.00	0	0
Total For FNTC10										0.00	0	0
FNTD10 On 11/10/2019 Spot Bond				100.53655		100.51419				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				101.37418		101.28821				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			9.53000	100.96620	9.54000	100.92269				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				101.59973		101.57755				0.00	0	40,000,000
Total FRB15 SPOT										0.00	0	40,000,000
Total For FRB15										0.00	0	40,000,000
FRB16 On 08/07/2020 Spot Bond				103.72545		103.69986				0.00	536,000,000	368,966,600
Total FRB16 SPOT										0.00	536,000,000	368,966,600
Total For FRB16										0.00	536,000,000	368,966,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17 On 08/01/2022 Spot Bond				105.90536		105.87625			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.56528		105.53745			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			10.23000	105.27820	10.24000	105.23258			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				105.19353		105.16533			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				102.70762		102.67619			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				105.12342		105.09383			0.00	0	20,000,000
Total FRB22 SPOT									0.00	0	20,000,000
Total For FRB22									0.00	0	20,000,000
FRB23 On 20/09/2027 Spot Bond				105.05713		105.02878			0.00	121,159,800	60,579,900
Total FRB23 SPOT									0.00	121,159,800	60,579,900
Total For FRB23									0.00	121,159,800	60,579,900
FRB24 On 08/11/2023 Spot Bond				101.62270		101.58916			0.00	1,898,000,000	1,931,000,000
Total FRB24 SPOT									0.00	1,898,000,000	1,931,000,000
Total For FRB24									0.00	1,898,000,000	1,931,000,000
FRB25 On 19/09/2024 Spot Bond				103.32810		102.50640			0.00	2,708,000,000	2,884,000,000
Total FRB25 SPOT									0.00	2,708,000,000	2,884,000,000
Total For FRB25									0.00	2,708,000,000	2,884,000,000
FRB26 On 03/06/2024 Spot Bond				100.10583		100.07779			0.00	7,000,000,000	3,500,000,000
Total FRB26 SPOT									0.00	7,000,000,000	3,500,000,000
Total For FRB26									0.00	7,000,000,000	3,500,000,000
FRB27 On 03/06/2026 Spot Bond			10.21500	99.98592		100.07056		4,604,922,000,000.00		450,800,000	225,400,000
Total FRB27 SPOT								4,604,922,000,000.00		450,800,000	225,400,000
Total For FRB27								4,604,922,000,000.00		450,800,000	225,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22 On 31/01/2022 Spot Bond			3.08000	157.62731	3.08000	157.57113			0.00	0	5,191,046,900
Total FRBI22 SPOT									0.00	0	5,191,046,900
Total For FRBI22									0.00	0	5,191,046,900
FRBI23 On 07/12/2023 Spot Bond			3.49000	290.09049	3.48500	290.04202			0.00	0	24,515,408,900
Total FRBI23 SPOT									0.00	0	24,515,408,900
Total For FRBI23									0.00	0	24,515,408,900
FRBI25 On 31/01/2025 Spot Bond			3.68500	130.94818	3.66500	131.03610			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.86500	177.81168	3.86500	177.74473			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.00000	94.57026	4.00000	94.53430			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			4.36000	204.79421	4.36000	204.71423			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			4.75000	89.10094	4.73500	89.29573			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			4.61000	93.93069	4.58000	94.42002			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.04000	89.09462	8.18000	88.83153			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			8.99000	62.80162	9.07000	62.45707			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.04000	62.00700	9.12000	61.66421			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC121 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
FRC161 On 31/01/2025 Spot Bond			4.61000	124.79817	4.59000	124.87797			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC171 On 06/08/2023 Spot Bond				100.54441		100.51391			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC171 On 20/09/2020 Spot Bond				102.24158		102.21338			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				94.78364		94.82092			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC191 On 20/06/2024 Spot Bond				102.17919		102.15180			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC201 On 20/06/2019 Spot Bond				102.05179		102.02697			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC201 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
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC201 On 07/10/2020 Spot Bond				103.76430		103.73551			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC211 On 20/12/2019 Spot Bond				102.14062		102.11373			0.00	0	0
FRC211 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

Contract 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 FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.78704		100.76059				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				100.88898		100.86317				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				100.81671		100.79018				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			3.73000	155.08104	3.73000	155.02304				0.00	0	1,200,000,000
Total FRC221 SPOT										0.00	0	1,200,000,000
Total For FRC221										0.00	0	1,200,000,000
FRC22: On 20/05/2020 Spot Bond				100.46457		100.43758				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			4.59000	151.78901	4.59000	151.72871				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				103.05983		103.02098				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				104.49643		104.51472				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				108.01635		108.07970				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				104.67253		104.69038				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				108.45658		108.51664				0.00	0	0
Total FRC239 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 FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				108.19386		108.24254				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				104.56187		104.58210				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				104.43594		104.45588				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				102.42773		102.37275				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				104.42593		104.43212				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				102.40361		102.34918				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				101.93229		101.88852				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				104.39662		104.41092				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				101.02099		100.98461				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				107.32501		107.37805				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond				101.92623		101.88260				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond				100.73406		100.70349				0.00	0	0
Total FRC251 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 FRC251									0.00	0	0
FRC25: On 14/03/2022 Spot Bond				102.13694		102.11245			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				101.98748		101.96416			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25: On 17/07/2027 Spot Bond				103.31209		103.28444			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				101.69747		101.67358			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25: On 08/05/2020 Spot Bond				101.22406		101.19870			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	107.35972	3.33700	107.32086		11,012,100,000,000.00	3,300,000,000	1,950,000,000	
Total FRC259 SPOT								11,012,100,000,000.00	3,300,000,000	1,950,000,000	
Total For FRC259								11,012,100,000,000.00	3,300,000,000	1,950,000,000	
FRC26: On 27/02/2023 Spot Bond			3.45500	107.99799	3.45500	107.95839		12,299,800,000,000.00	3,560,000,000	2,080,000,000	
Total FRC260 SPOT								12,299,800,000,000.00	3,560,000,000	2,080,000,000	
Total For FRC260								12,299,800,000,000.00	3,560,000,000	2,080,000,000	
FRC26: On 10/10/2020 Spot Bond				101.40264		101.37803		0.00	0	0	
Total FRC261 SPOT								0.00	0	0	
Total For FRC261								0.00	0	0	
FRC26: On 13/07/2020 Spot Bond				101.31281		101.28748		0.00	0	0	
Total FRC262 SPOT								0.00	0	0	
Total For FRC262								0.00	0	0	
FRC26: On 13/07/2020 Spot Bond				101.65386		101.62931		0.00	0	0	
Total FRC264 SPOT								0.00	0	0	
Total For FRC264								0.00	0	0	
FRC26: On 20/06/2021 Spot Bond				102.42053		102.39001		0.00	0	0	
Total FRC265 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 FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond				100.35086		100.32607				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC266 On 06/08/2023 Spot Bond				103.83981		103.80817				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond				101.02008		100.99673				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC269 On 16/11/2019 Spot Bond				100.50883		100.48453				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC270 On 30/01/2023 Spot Bond				100.97692		100.95032				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	103.36552	9.58400	103.33880				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	100.94035	9.80000	100.91411				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond				99.88633		102.08600				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond				99.88606		102.09070				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond				100.01228		100.04406				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 27/03/2020 Spot Bond				101.62482		101.60196				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278 On 21/11/2022 Spot Bond				100.42784		100.40148				0.00	0	0
Total FRC279 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 FRC279										0.00	0	0
FRC28 On 20/12/2023 Spot Bond				102.14044		102.11356				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				100.13862		100.04464				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	103.62664	3.57000	103.58832				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28 On 26/01/2021 Spot Bond				102.08725		102.05516				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28 On 11/11/2024 Spot Bond				100.76508		100.73332				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28 On 20/12/2022 Spot Bond				102.06485		102.04009				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	101.85272	3.40000	101.81552			5,576,000,000,000.00	1,640,000,000	820,000,000	
Total FRC286 SPOT									5,576,000,000,000.00	1,640,000,000	820,000,000	
Total For FRC286									5,576,000,000,000.00	1,640,000,000	820,000,000	
FRC28 On 01/02/2020 Spot Bond				100.91651		100.89011			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				100.91651		100.89011			0.00	0	0	
Total FRC288 SPOT									0.00	0	0	
Total For FRC288									0.00	0	0	
FRC28 On 20/12/2022 Spot Bond				101.96149		101.93691			0.00	0	0	
Total FRC289 SPOT									0.00	0	0	
Total For FRC289									0.00	0	0	
FRC29 On 20/06/2022 Spot Bond				102.20517		102.17745			0.00	0	0	
Total FRC290 SPOT									0.00	0	0	
Total For FRC290									0.00	0	0	
FRC29 On 26/01/2021 Spot Bond				101.18011		101.15116			0.00	0	0	
Total FRC291 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 FRC291									0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	101.81367	8.25000	101.79109			0.00	0	0
Total FRC292 SPOT									0.00	0	0
Total For FRC292									0.00	0	0
FRC29: On 18/04/2021 Spot Bond				101.17499		101.15087			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				101.16143		101.13759			0.00	0	0
Total FRC294 SPOT									0.00	0	0
Total For FRC294									0.00	0	0
FRC29: On 14/05/2024 Spot Bond				100.63532		100.60766			0.00	0	0
Total FRC295 SPOT									0.00	0	0
Total For FRC295									0.00	0	0
FRC29: On 14/05/2024 Spot Bond				100.61534		100.58852			0.00	0	0
Total FRC296 SPOT									0.00	0	0
Total For FRC296									0.00	0	0
FRC29: On 14/05/2024 Spot Bond				100.62178		100.59470			0.00	0	0
Total FRC297 SPOT									0.00	0	0
Total For FRC297									0.00	0	0
FRC29: On 15/11/2020 Spot Bond			8.10000	100.50245	8.10000	100.48055			0.00	0	0
Total FRC298 SPOT									0.00	0	0
Total For FRC298									0.00	0	0
FRC29: On 20/06/2024 Spot Bond				100.52033		100.49119			0.00	0	50,000,000
Total FRC299 SPOT									0.00	0	50,000,000
Total For FRC299									0.00	0	50,000,000
FRC30: On 25/04/2023 Spot Bond				100.43941		100.41049			0.00	0	0
Total FRC300 SPOT									0.00	0	0
Total For FRC300									0.00	0	0
FRC30: On 30/11/2020 Spot Bond			8.00000	100.15078	8.00000	100.12923			0.00	0	0
Total FRC301 SPOT									0.00	0	0
Total For FRC301									0.00	0	0
FRC30: On 11/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total FRC302 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total For FRC302								10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
FRC66 On 31/01/2022 Spot Bond			4.37000	152.62295	4.37000	152.56322			0.00	0	0
Total FRC66 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 FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.31000	152.85135	4.31000	152.79178				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			4.29000	152.92759	4.29000	152.86807				0.00	0	161,000,000
Total FRC71 SPOT										0.00	0	161,000,000
Total For FRC71										0.00	0	161,000,000
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
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

Contract 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 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			4.73000	87.08633	4.72000	87.15132				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			4.69500	100.33393	4.69500	100.29377				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				101.82254		101.80046				0.00	0	46,000,000
Total FRJ20 SPOT										0.00	0	46,000,000
Total For FRJ20										0.00	0	46,000,000
FRJ21 On 15/09/2021 Spot Bond				102.37482		102.35248				0.00	0	280,000,000
Total FRJ21 SPOT										0.00	0	280,000,000
Total For FRJ21										0.00	0	280,000,000
FRJ22 On 07/03/2022 Spot Bond				101.20031		101.17825				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond				101.67827		101.65313				0.00	0	800,000,000
Total FRJ23 SPOT										0.00	0	800,000,000
Total For FRJ23										0.00	0	800,000,000
FRJ24 On 14/02/2024 Spot Bond				100.57333		100.54827				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				102.50572		102.48079				0.00	0	67,311,000
Total FRJ25 SPOT										0.00	0	67,311,000
Total For FRJ25										0.00	0	67,311,000
FRJ26 On 14/02/2026 Spot Bond				100.07561		100.05054				0.00	0	0
Total FRJ26 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 FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				102.70865		102.68175				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond				100.59520		100.56923				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.55800	101.84316	3.52800	101.73145				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			3.94000	111.67973	3.94000	111.63730				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				101.04422		101.02028				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond				101.04422		101.02028				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.08000	109.46272	4.08000	109.42073				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.03000	212.46511	4.03000	212.38402				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.87000	97.90788	4.87000	97.86824				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.06000	211.75358	4.06000	211.67260				0.00	0	0
Total FRS112 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 FRS112										0.00	0	0
FRS112 On 31/01/2025 Spot Bond			4.16000	127.74805	4.14000	127.83173				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	115.52418	3.70500	115.48103				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.47000	103.56213	4.47000	103.52131				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.18000	208.93604	4.18000	208.85548				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.23000	207.77546	4.23000	207.69503				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.69000	114.61206	3.67000	114.68898				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.26000	207.08284	4.26000	207.00254				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.44000	90.49078	5.44000	90.45274				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.95000	163.66205	4.95000	163.59568				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.97000	96.55387	4.97000	96.51451				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.47000	169.75625	4.47000	169.68958				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.53000	168.98042	4.53000	168.91377				0.00	0	0
Total FRS131 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 FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.77000	195.72565	4.77000	195.64708				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				97.36054		96.87766				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.90000	97.49925	4.90000	97.45968				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.15500	94.10918	5.15500	94.07035				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.68000	100.54528	4.68000	100.50507				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.34000	171.45129	4.34000	171.38455				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.54000	200.75140	4.54000	200.67203				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.47000	169.75625	4.47000	169.68958				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.47000	169.75625	4.47000	169.68958				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.76000	166.04381	4.76000	165.97732				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.46000	125.77276	4.44000	125.85384				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.43000	156.24995	3.43000	156.19277				0.00	0	0
Total FRS147 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 FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.82000	165.28740	4.82000	165.22093				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.86000	164.78533	4.86000	164.71890				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.43000	125.96872	4.41000	126.05006				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.28000	172.24016	4.28000	172.17339				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.87000	164.66009	4.87000	164.59365				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond				18.83182		19.35584				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				23.72027		24.31560				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				28.08672		28.75193				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				31.59184		32.31908				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				16.18243		16.59040				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				20.13914		20.60850				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				24.11687		24.66026				0.00	0	0
Total FRS164 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 FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				27.29245		27.89817				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond				10.77109		10.91439				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond				12.76025		13.01737				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				12.66333		12.91328				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				10.79670		10.94324				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond				101.26412		101.23922				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond				101.34164		101.31523				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond				107.55479		107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond				94.08889		94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond				20.84650		21.30584				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond				20.84648		21.30582				0.00	0	0
Total FRS176 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 FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond				28.02119		28.70169				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 02/08/2019 Spot Bond				107.13488		109.27191				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS178 On 15/08/2019 Spot Bond				99.95110		100.09737				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS179 On 18/09/2023 Spot Bond				102.02779		102.00313				0.00	400,000,000	100,000,000
Total FRS180 SPOT										0.00	400,000,000	100,000,000
Total For FRS180										0.00	400,000,000	100,000,000
FRS180 On 19/09/2019 Spot Bond				93.62674		95.49090				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS181 On 27/09/2025 Spot Bond				101.89327		101.86661				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond				90.24651		91.56616				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond				86.08885		89.07638				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 20/11/2019 Spot Bond				102.51900		104.56779				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond				104.42415		104.47588				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond				108.23076		109.39435				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond				107.05918		107.71097				0.00	0	0
Total FRS188 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 FRS188										0.00	0	0
FRS188 On 03/09/2019 Spot Bond				101.96549		104.00409				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS189 On 16/03/2020 Spot Bond				100.75761		103.12077				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS190 On 16/03/2020 Spot Bond				102.15179		103.77665				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS191 On 19/03/2020 Spot Bond				98.76885		98.76885				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond				99.01005		100.98322				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			3.30000	292.30434	3.29500	292.25709				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.19000	293.59518	3.18500	293.54865				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			3.91000	285.26693	3.90500	285.21586				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			3.22000	157.07458	3.22000	157.01800				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				100.96033		100.93484				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.92000	158.26192	2.92000	158.20620				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				100.79923		100.77324				0.00	0	0
Total FRS62 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 FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.92000	105.30063	3.92000	105.26069			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			3.55000	112.08607	3.55000	112.04479			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.62000	131.39313	3.60000	131.48166			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.65000	131.18756	3.63000	131.27580			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.10000	283.11616	4.09500	283.06394			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			7.41000	101.19250	7.41000	101.17262			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.86000	102.67543	7.87000	102.64139			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.25000	100.48734	8.30000	100.30894			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.74000	108.55461	8.74500	108.50645		366,496,168,000.00	41,933,200	20,966,600	
Total FRX24 SPOT								366,496,168,000.00	41,933,200	20,966,600	
Total For FRX24								366,496,168,000.00	41,933,200	20,966,600	
FRX25 On 26/07/2025 Spot Bond			9.43000	104.99839	9.40500	105.08740		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			9.21000	103.23373	9.19500	103.28779		0.00	0	500,000,000	
Total FRX26 SPOT								0.00	0	500,000,000	
Total For FRX26								0.00	0	500,000,000	
FRX27 On 07/03/2027 Spot Bond			9.29500	107.38555	9.25500	107.58388		0.00	0	6,000,000,000	
Total FRX27 SPOT								0.00	0	6,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX27									0.00	0	6,000,000,000
FRX28 On 26/07/2028 Spot Bond			9.56000	107.02859	9.55500	107.03169			12,428,000,000,000.00	1,300,000,000	650,000,000
Total FRX28 SPOT									12,428,000,000,000.00	1,300,000,000	650,000,000
Total For FRX28									12,428,000,000,000.00	1,300,000,000	650,000,000
FRX30 On 31/01/2030 Spot Bond			9.90500	102.38992	9.88500	102.49165			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			10.07000	98.88497	10.06000	98.92424			1,355,643,540,000.00	134,622,000	67,311,000
Total FRX31 SPOT									1,355,643,540,000.00	134,622,000	67,311,000
Total For FRX31									1,355,643,540,000.00	134,622,000	67,311,000
FRX32 On 31/03/2032 Spot Bond			10.09500	104.94257	10.08500	104.98697			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			11.07500	75.10377	11.06000	75.17989			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				100.57423		100.55002			0.00	145,578,062	145,578,062
Total FS3A5 SPOT									0.00	145,578,062	145,578,062
Total For FS3A5									0.00	145,578,062	145,578,062
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				100.67617		100.65152			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0

Contract 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 FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				100.40114		100.37768				0.00	0	0
Total FS6A1 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 FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond				99.74757		99.72338				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond				100.21606		100.19120				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond				100.43443		100.40912				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1U 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
FS6D1U 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
FS6E1U 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				102.85325		102.82678				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond				101.13689		101.11164				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.26646		100.24077				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.26941		100.24346				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.28860		100.26090				0.00	0	0
Total GH31B 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 GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.31218		100.28233				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.32689		100.29570				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,875,000,000
Total GRB01U SPOT										0.00	0	1,875,000,000
Total For GRB01U										0.00	0	1,875,000,000
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
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

Contract 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 GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
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				100.43461		100.40785				0.00	0	6,000,000,000
Total GRT07 SPOT										0.00	0	6,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT07										0.00	0	6,000,000,000
GRT08 On 24/06/2019 Spot Bond				101.77641		101.75396				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				101.74441		101.71914				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				102.48306		102.46015				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				101.82589		101.80306				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				100.63179		100.60871				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				101.70087		101.67762				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				102.66737		102.64275				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.99000	105.50174	9.04000	105.29473				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.30684		100.28603				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.55131		100.52829				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				102.79107		102.76485				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.98000	100.95861	9.95500	101.02536				0.00	0	0
Total GRT21 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 GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond				101.23733		101.21296				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond				101.48670		101.46152				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond				99.93437		99.91235				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond				100.02164		99.99877				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				99.92933		99.90567				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				101.65452		101.63082				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				99.93667		99.91544				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				99.93497		99.91323				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				100.37865		100.35601				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond				100.23860		100.21298				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond				101.18244		101.15818				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond				101.21078		101.18593				0.00	0	0
Total GRT33 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 GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond				101.25282		101.22713				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T1U SPOT										0.00	0	0
Total For H6T1U										0.00	0	0
H7T1U On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T1U SPOT										0.00	0	0
Total For H7T1U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond				101.43584		101.41277				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond				100.20959		100.18456				0.00	0	50,000,000
Total HC5T2 SPOT										0.00	0	50,000,000
Total For HC5T2										0.00	0	50,000,000
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				100.92309		100.89828				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				101.41436		101.39009				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				101.40830		101.38313				0.00	0	0
Total HILB06 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 HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond				101.42540		101.39993			0.00	87,840,800	43,920,400
Total HILB07 SPOT									0.00	87,840,800	43,920,400
Total For HILB07									0.00	87,840,800	43,920,400
HILB08 On 29/03/2023 Spot Bond				101.84955		101.82467			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				101.74506		101.71939			0.00	67,311,000	33,655,500
Total HILB09 SPOT									0.00	67,311,000	33,655,500
Total For HILB09									0.00	67,311,000	33,655,500
HILB10 On 17/03/2022 Spot Bond				99.97677		102.11350			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HILB11 On 15/03/2024 Spot Bond				99.74627		99.72271			0.00	0	0
Total HILB11 SPOT									0.00	0	0
Total For HILB11									0.00	0	0
HILB12 On 15/03/2024 Spot Bond				99.74773		99.72431			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	107.02200	10.00000	106.99400			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.50303		100.47388			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond				101.68024		101.65444			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				101.23644		101.21171			0.00	0	0
Total HPF12 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 HPF12									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.13000	106.24512	7.14000	106.21342			0.00	0	0
Total HWAY20 SPOT									0.00	0	0
Total For HWAY20									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	48.49963	100.00000	48.39110			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			3.75000	287.09315	3.74500	287.04309			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			3.83000	289.84374	3.82500	289.80370			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			3.86000	99.64903	3.85000	99.72483			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			10.75500	92.08845	10.64500	92.81181		8,604,000,000,000.00	800,000,000	2,490,000,000	
Total HWAY34 SPOT								8,604,000,000,000.00	800,000,000	2,490,000,000	
Total For HWAY34								8,604,000,000,000.00	800,000,000	2,490,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.29454	100.00000	12.26703		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			10.76000	91.76918	10.65000	92.50855		0.00	0	1,000,000,000	
Total HWAY35 SPOT								0.00	0	1,000,000,000	
Total For HWAY35								0.00	0	1,000,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.29430	100.00000	12.26680		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				101.35813		101.33633		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				101.98190		101.95950		0.00	0	119,300,000	
Total HWF09 SPOT								0.00	0	119,300,000	
Total For HWF09								0.00	0	119,300,000	
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total HWF10U SPOT								0.00	0	0	

Contract 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 HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.01000	135.65366	2.99000	135.74791		158,738,526,520,000.00	52,737,052,000	171,059,338,400	
Total I2025 SPOT								158,738,526,520,000.00	52,737,052,000	171,059,338,400	
Total For I2025								158,738,526,520,000.00	52,737,052,000	171,059,338,400	
I2029 On 31/03/2029 Spot Bond			3.13000	102.04084	3.13000	102.00441		61,605,473,800,000.00	19,682,260,000	68,928,507,600	
Total I2029 SPOT								61,605,473,800,000.00	19,682,260,000	68,928,507,600	
Total For I2029								61,605,473,800,000.00	19,682,260,000	68,928,507,600	
I2033 On 28/02/2033 Spot Bond			3.23000	103.63213	3.22000	103.71668		90,708,079,664,000.00	28,082,996,800	128,285,477,700	
Total I2033 SPOT								90,708,079,664,000.00	28,082,996,800	128,285,477,700	
Total For I2033								90,708,079,664,000.00	28,082,996,800	128,285,477,700	
I2038 On 31/01/2038 Spot Bond			3.32000	122.17192	3.32000	122.12756		168,973,885,049,880.00	50,895,748,509	299,196,710,209	
Total I2038 SPOT								168,973,885,049,880.00	50,895,748,509	299,196,710,209	
Total For I2038								168,973,885,049,880.00	50,895,748,509	299,196,710,209	
I2046 On 31/03/2046 Spot Bond			3.37500	113.95023	3.36000	114.22641		684,942,642,675,000.00	202,945,968,200	304,584,067,800	
Total I2046 SPOT								684,942,642,675,000.00	202,945,968,200	304,584,067,800	
Total For I2046								684,942,642,675,000.00	202,945,968,200	304,584,067,800	
I2050 On 31/12/2050 Spot Bond			3.37000	119.59770	3.34000	120.28665		236,162,243,990,960.00	70,077,817,208	350,672,634,653	
Total I2050 SPOT								236,162,243,990,960.00	70,077,817,208	350,672,634,653	
Total For I2050								236,162,243,990,960.00	70,077,817,208	350,672,634,653	
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	

Contract 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 IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond				100.33392		100.30835				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			8.46500	101.90774	8.51500	101.75488				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond				100.73202		100.70593				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	101.21389	8.70500	101.18994				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	100.92420	8.09000	100.90223				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond				100.38197		100.35694				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			3.76000	286.97862	3.75500	286.92848				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	100.01531	8.12000	99.99346				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				100.40286		100.37800				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond				100.40284		100.37798				0.00	0	0
Total IBL113 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 IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond				100.41867		100.39286			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond				100.41328		100.38779			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				101.80614		101.78356			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				101.20478		101.18152			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0
IBL118 On 24/07/2020 Spot Bond				101.01557		100.99174			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0
IBL119 On 16/08/2021 Spot Bond				100.52962		100.50437			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				101.29438		101.27080			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL123 On 14/02/2022 Spot Bond				100.74536		100.72068			0.00	0	0
Total IBL123 SPOT									0.00	0	0
Total For IBL123									0.00	0	0
IBL124 On 14/02/2024 Spot Bond				100.57655		100.55136			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL127 On 02/04/2020 Spot Bond				101.48623		101.46296			0.00	0	0
Total IBL127 SPOT									0.00	0	0
Total For IBL127									0.00	0	0
IBL128 On 11/04/2022 Spot Bond				101.34806		101.32396			0.00	0	0
Total IBL128 SPOT									0.00	0	0
Total For IBL128									0.00	0	0
IBL129 On 30/05/2022 Spot Bond				100.18739		100.16197			0.00	0	0
Total IBL129 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 IBL129									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.97000	158.06326	2.97000	158.00741			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.22000	102.29050	8.22000	102.26774			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.98000	104.33572	7.98000	104.31318			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			9.11000	107.38579	9.16000	107.16670			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				101.01334		100.99122			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				100.92330		100.89876			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			3.07000	157.66689	3.07000	157.61073		380,680,000,000.00	124,000,000	31,000,000	
Total IBL67 SPOT								380,680,000,000.00	124,000,000	31,000,000	
Total For IBL67								380,680,000,000.00	124,000,000	31,000,000	
IBL75 On 19/08/2020 Spot Bond				101.01593		100.99097		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				100.68405		100.65838		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			9.20000	102.77728	9.25000	102.60444		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	

Contract 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 IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				101.71155		101.68596				0.00	16,827,600	8,413,800
Total IBL86 SPOT										0.00	16,827,600	8,413,800
Total For IBL86										0.00	16,827,600	8,413,800
IBL88 On 20/05/2021 Spot Bond			8.03000	104.55662	8.04000	104.51603				0.00	0	500,000,000
Total IBL88 SPOT										0.00	0	500,000,000
Total For IBL88										0.00	0	500,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	29.16891	100.00000	29.10471				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.28681		100.25941				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.36274		101.33793				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.04721		100.02459				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.07829		101.05576				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				101.99637		101.97427				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				101.55032		101.52560				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				103.42327		103.39676				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.80500	101.18050	8.80500	101.15688				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0

Contract 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 IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.62332	100.00000	11.59731			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCG00 On 22/10/2020 Spot Bond			8.08000	101.36461	8.09000	101.32984			206,671,856,000.00	25,578,200	58,789,100
Total IDCG03 SPOT									206,671,856,000.00	25,578,200	58,789,100
Total For IDCG03									206,671,856,000.00	25,578,200	58,789,100
IDCG00 On 24/11/2019 Spot Bond				100.56549		100.54093			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG00 On 24/11/2024 Spot Bond			9.33000	101.28074	9.30500	101.36151			2,799,000,000,000.00	300,000,000	4,150,000,000
Total IDCG06 SPOT									2,799,000,000,000.00	300,000,000	4,150,000,000
Total For IDCG06									2,799,000,000,000.00	300,000,000	4,150,000,000
IDCG07 On 13/11/2020 Spot Bond				100.61021		100.58465			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG00 On 13/05/2030 Spot Bond			11.58000	98.84087	11.50000	99.30581			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG00 On 05/12/2019 Spot Bond				100.48809		100.46810			0.00	0	200,000,000
Total IDCG09 SPOT									0.00	0	200,000,000
Total For IDCG09									0.00	0	200,000,000
IDCG10 On 05/12/2021 Spot Bond				100.04521		100.02252			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.78000	105.38818	9.75500	105.49601			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCG10 On 26/04/2021 Spot Bond				101.33270		101.30829			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG10 On 26/04/2023 Spot Bond				101.82233		101.79671			0.00	0	4,570,000,000
Total IDCG13 SPOT									0.00	0	4,570,000,000
Total For IDCG13									0.00	0	4,570,000,000
IDCG10 On 12/11/2021 Spot Bond				100.59377		100.56893			0.00	0	0
Total IDCG14 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 IDCG14										0.00	0	0
IDCG14 On 12/11/2023 Spot Bond				101.06021		101.03412				0.00	0	4,000,000,000
Total IDCG15 SPOT										0.00	0	4,000,000,000
Total For IDCG15										0.00	0	4,000,000,000
IDCG15 On 12/11/2025 Spot Bond				101.21750		101.19074				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG16 On 08/02/2024 Spot Bond				100.71774		100.69194				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG17 On 12/03/2022 Spot Bond				99.89132		101.99649				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG18 On 12/03/2024 Spot Bond				99.88665		102.07886				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	100.54553	4.00000	100.53468				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				102.03729		102.01343				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP10 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP10 SPOT										0.00	0	0
Total For IDCP10										0.00	0	0
IDCP11 On 05/04/2025 Spot Bond			100.00000	6.02040	100.00000	6.00707				0.00	0	0
Total IDCP11 SPOT										0.00	0	0
Total For IDCP11										0.00	0	0
IDCP12 On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP12 SPOT										0.00	0	0
Total For IDCP12										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.68000	100.10192	8.65500	100.18643				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			6.68000	104.85541	6.69000	104.81898				0.00	0	0
Total IFC02 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 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
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

Contract 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 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
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
ING196 On 30/06/2027 Spot Bond				69.71813		69.71813				0.00	0	0
Total ING196 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 ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond				100.10078		100.07410				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				100.90442		100.87970				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				100.96641		100.94004				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond				100.23993		100.21591				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				85.65761		85.62779				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				100.86385		100.84020				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.18159		101.14859				0.00	2,372,000,000	2,371,000,000
Total INLV01 SPOT										0.00	2,372,000,000	2,371,000,000
Total For INLV01										0.00	2,372,000,000	2,371,000,000
INLV02 On 20/10/2020 Spot Bond				101.91934		101.88946				0.00	0	10,000,000
Total INLV02 SPOT										0.00	0	10,000,000
Total For INLV02										0.00	0	10,000,000
INLV03 On 11/02/2021 Spot Bond				101.40747		101.37500				0.00	0	30,000,000
Total INLV03 SPOT										0.00	0	30,000,000
Total For INLV03										0.00	0	30,000,000
INLV04 On 11/02/2021 Spot Bond			10.33000	107.73105	10.34000	107.68558				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond				104.98210		104.94740				0.00	0	0
Total INLV05 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 INLV05										0.00	0	0
IPC24U On 08/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC24U SPOT										0.00	0	0
Total For IPC24U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400				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				101.65759		101.63344				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				100.01382		100.04504				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				102.19698		102.17318				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				102.01686		101.99236				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				101.85631		101.83213				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				101.87732		101.85286				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				101.89834		101.87360				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				101.92400		101.90067				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				102.73172		102.70762				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				102.09039		102.06647				0.00	0	500,000,000
Total IPF22 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF22										0.00	0	500,000,000
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				100.79045		100.76474				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond				101.29377		101.26880				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				100.71650		100.69055				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				100.72409		100.69787				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				101.78448		101.76022				0.00	0	50,483,300
Total IPF30 SPOT										0.00	0	50,483,300
Total For IPF30										0.00	0	50,483,300
IPF31 On 25/03/2026 Spot Bond				101.83084		101.80593				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				100.89687		100.87602				0.00	0	0
Total IPFC23 SPOT										0.00	0	0
Total For IPFC23										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.96281	2.75000	100.95520				0.00	0	0
Total IV017/R212 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 IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.43000	146.39850	6.43000	146.33340			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.01805		99.99435			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond				101.72110		101.69269			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.01000	122.24100	4.99000	122.31749			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.01000	122.24100	4.99000	122.31749			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				99.89556		99.86930			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				101.17230		101.13987			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			10.23000	107.33825	10.24000	107.29318			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				108.27191		108.23974			0.00	0	310,000,000
Total IV035 SPOT									0.00	0	310,000,000
Total For IV035									0.00	0	310,000,000
IV036 On 22/07/2021 Spot Bond				101.41578		101.38353			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				102.31926		102.28772			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.17000	149.61703	5.17000	149.55524			0.00	0	0
Total IV039 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 IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				106.85699		106.82699				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			10.58000	105.02457	10.59000	104.97470				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				105.93528		105.90410				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			10.47000	104.85919	10.48000	104.80836				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				101.18643		101.15418				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			4.12000	153.57742	4.12000	153.51835				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				104.33699		104.30670				0.00	0	100,966,600
Total IV046 SPOT										0.00	0	100,966,600
Total For IV046										0.00	0	100,966,600
IV050 On 26/06/2024 Spot Bond				102.53679		102.50414				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0

Contract 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 IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.13000	161.44180	5.13000	161.37560				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
IVA893 On 06/06/2019 Spot Bond			7.45000	7.45000	7.45000	99.93880				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			7.45000	99.79631	7.45000	99.79631				0.00	0	0
Total IVA894 SPOT										0.00	0	0
Total For IVA894										0.00	0	0
IVA895 On 20/06/2019 Spot Bond			7.45000	99.65421	7.45000	99.65421				0.00	0	0
Total IVA895 SPOT										0.00	0	0
Total For IVA895										0.00	0	0
IVA898 On 11/07/2019 Spot Bond			7.45000	99.23035	7.45000	99.23035				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			7.55000	99.07776	7.55000	99.07776				0.00	0	0
Total IVA899 SPOT										0.00	0	0
Total For IVA899										0.00	0	0
IVA900 On 25/07/2019 Spot Bond			7.55000	98.93583	7.55000	98.93583				0.00	0	0
Total IVA900 SPOT										0.00	0	0
Total For IVA900										0.00	0	0
IVA951 On 01/08/2019 Spot Bond			7.55000	98.79430	7.55000	98.79430				0.00	0	0
Total IVA951 SPOT										0.00	0	0
Total For IVA951										0.00	0	0
IVA952 On 08/08/2019 Spot Bond			7.65000	98.63559	7.65000	98.63559				0.00	0	0
Total IVA952 SPOT										0.00	0	0
Total For IVA952										0.00	0	0
IVA953 On 15/08/2019 Spot Bond			7.65000	98.49306	7.65000	98.49306				0.00	0	0
Total IVA953 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 IVA953									0.00	0	0
IVA954 On 22/08/2019 Spot Bond			7.65000	98.35094	7.65000	98.35094			0.00	0	0
Total IVA954 SPOT									0.00	0	0
Total For IVA954									0.00	0	0
IVA955 On 29/08/2019 Spot Bond			7.65000	98.20923	7.65000	98.20923			0.00	0	0
Total IVA955 SPOT									0.00	0	0
Total For IVA955									0.00	0	0
IVA957 On 12/09/2019 Spot Bond			7.70000	97.91377	7.70000	97.91377			0.00	0	0
Total IVA957 SPOT									0.00	0	0
Total For IVA957									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400			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				101.61643		101.59161			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				101.65294		101.62756			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				101.49327		101.46130			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.23500	103.73225	8.23500	103.70906			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	94.54313	100.00000	94.30969			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			8.10000	105.84420	8.11000	105.80144			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				100.43479		100.40804			0.00	0	0
Total IVC049 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 IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				102.26317		102.23903				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.82038		100.79283				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				101.47894		101.45616				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				100.36386		100.33614				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.95000	104.08846	8.96000	104.04103				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				101.82149		101.79470				0.00	0	70,676,600
Total IVC097 SPOT										0.00	0	70,676,600
Total For IVC097										0.00	0	70,676,600
IVC102 On 31/01/2020 Spot Bond				101.05365		101.02496				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				101.85008		101.82288				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				99.92894		99.90509				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				99.85831		99.83445				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				101.83102		101.80409				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				101.04994		101.02213				0.00	0	0
Total IVC108 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 IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				101.37603		101.34842				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.60000	102.55344	8.61000	102.51211				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.44089		100.41528				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				99.82961		99.80501				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				100.59157		100.56348				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	100.01056	8.02000	99.98944				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				100.95511		100.92976				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond				101.26694		101.24189				0.00	0	50,000,000
Total IVC135 SPOT										0.00	0	50,000,000
Total For IVC135										0.00	0	50,000,000
IVC136 On 22/08/2021 Spot Bond				100.92050		100.89317				0.00	0	40,000,000
Total IVC136 SPOT										0.00	0	40,000,000
Total For IVC136										0.00	0	40,000,000
IVC137 On 29/08/2021 Spot Bond				100.23783		100.20963				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				101.85091		101.82850				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond				101.20552		101.18078				0.00	0	0
Total IVC140 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 IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond				100.09872		100.01422				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond				100.02168		99.99982				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond				100.09520		100.01155				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				101.83471		101.81108				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond				99.85413		99.82960				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond				99.85494		99.83054				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				101.19130		101.16790				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC152 On 15/12/2024 Spot Bond				99.68728		99.65841				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				100.74308		100.71886				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond				101.07489		101.05031				0.00	0	0
Total IVC156 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 IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond				102.22099		102.19662				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				101.49522		101.47181				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				101.71091		101.68725				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond				101.45301		101.42965				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				100.71258		100.68677				0.00	0	39,000,000
Total IVC161 SPOT										0.00	0	39,000,000
Total For IVC161										0.00	0	39,000,000
IVC162 On 21/05/2020 Spot Bond				100.51376		100.48800				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0

Contract 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 IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF68U SPOT										0.00	0	0
Total For IVF68U										0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF69U SPOT										0.00	0	0
Total For IVF69U										0.00	0	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF70U SPOT										0.00	0	0
Total For IVF70U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond				101.09462		101.06483				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				102.25906		102.23064				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				99.85769		99.83373				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	100.00000				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				101.81196		101.78531				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.15000	105.57913	8.16000	105.53416				0.00	0	0
Total KAP007 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 KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				100.46294		100.43684				0.00	0	73,705,600
Total KAP008 SPOT										0.00	0	73,705,600
Total For KAP008										0.00	0	73,705,600
KAP008 On 24/05/2020 Spot Bond				100.35455		100.32750				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond				100.10418		100.08110				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond				100.10229		100.01645				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 24/05/2022 Spot Bond				100.34404		100.31820				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP013 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
KAP04U On 24/10/2022 Spot Bond				101.40679		101.38061				0.00	0	50,000,000
Total KAP11 SPOT										0.00	0	50,000,000
Total For KAP11										0.00	0	50,000,000
KAP11 On 05/08/2020 Spot Bond				101.90051		101.87073				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond				101.44333		101.41705				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			9.77000	122.40769	9.74500	122.53677				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.97593		100.94999				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08 On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0

Contract 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 LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			8.02500	100.94811	8.02500	100.92674			0.00	0	1,700,000,000
Total LBK11 SPOT									0.00	0	1,700,000,000
Total For LBK11									0.00	0	1,700,000,000
LBK11/ On 28/11/2019 Spot Bond			9.62000	100.21420	9.62000	100.18896			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.70763	9.71000	102.68074			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				105.17197		105.14503			0.00	0	13,700,000,000
Total LBK15 SPOT									0.00	0	13,700,000,000
Total For LBK15									0.00	0	13,700,000,000
LBK16 On 30/11/2019 Spot Bond				100.20215		100.17485			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				102.47197		102.44871			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				105.70164		105.67457			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.85000	103.46538	8.90000	103.30859			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond				100.40587		100.43825			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				101.96258		101.93841			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			9.15000	106.33918	9.20000	106.09951		1,830,000,000,000.00		200,000,000	4,100,000,000
Total LBK24 SPOT								1,830,000,000,000.00		200,000,000	4,100,000,000
Total For LBK24								1,830,000,000,000.00		200,000,000	4,100,000,000
LBK26 On 23/03/2021 Spot Bond				102.24247		102.21908			0.00	0	0
Total LBK26 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 LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond				102.77519		102.74928				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	100.41808	10.52500	100.84557				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			9.15000	101.85764	9.20000	101.66639				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				101.84933		101.82620				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				102.61749		102.59246				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				100.73654		100.71008				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond				100.63121		100.60688				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				101.81034		101.78529				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.71000	104.46241	7.71000	104.44058				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.76853		100.74367				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			9.25000	104.42444	9.30000	104.25583				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				103.76374		103.73726				0.00	74,042,200	37,021,100
Total LGL07 SPOT										0.00	74,042,200	37,021,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL07									0.00	74,042,200	37,021,100
LGL08 On 28/02/2023 Spot Bond				102.54769		102.51948			0.00	0	62,800,000
Total LGL08 SPOT									0.00	0	62,800,000
Total For LGL08									0.00	0	62,800,000
LGL09 On 28/08/2024 Spot Bond				103.39079		103.36086			0.00	1,026,579,800	993,289,900
Total LGL09 SPOT									0.00	1,026,579,800	993,289,900
Total For LGL09									0.00	1,026,579,800	993,289,900
LGL10 On 08/10/2025 Spot Bond				101.49752		101.47217			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									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
LHC12 On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC12U SPOT									0.00	0	0
Total For LHC12U									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.56000	101.55844	12.56000	101.52533		21,075,680,000,000.00	1,678,000,000	1,725,000,000	
Total LHL19 SPOT								21,075,680,000,000.00	1,678,000,000	1,725,000,000	
Total For LHL19								21,075,680,000,000.00	1,678,000,000	1,725,000,000	
LHL26 On 13/11/2020 Spot Bond				100.90820		100.87061			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond				100.80739		100.77385			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				100.90088		100.86355			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				101.15565		101.12550			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LOM02 On 30/01/2024 Spot Bond				101.16637		101.13470			0.00	0	0
Total LOM02 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 LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.44390		100.41814				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				100.74639		100.71998				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.49846		100.46965				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				100.71727		100.69387				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				99.91410		99.89340				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				100.87060		100.84743				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 10/06/2019 Spot Bond				99.93909		99.91879				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				99.22832		99.20801				0.00	0	0
Total MAQ138 SPOT										0.00	0	0
Total For MAQ138										0.00	0	0
MAQ14 On 12/08/2019 Spot Bond				98.65862		98.63830				0.00	0	0
Total MAQ140 SPOT										0.00	0	0
Total For MAQ140										0.00	0	0
MAQ14 On 14/06/2019 Spot Bond				99.86825		99.84943				0.00	0	0
Total MAQ141 SPOT										0.00	0	0
Total For MAQ141										0.00	0	0
MAQ14 On 18/06/2019 Spot Bond				99.77842		99.75828				0.00	0	0
Total MAQ142 SPOT										0.00	0	0
Total For MAQ142										0.00	0	0
MAQ14 On 21/06/2019 Spot Bond				99.71794		99.69779				0.00	0	0
Total MAQ143 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 MAQ143										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000		99.98082				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				101.79724		101.77432				0.00	0	14,000,000,000
Total MBF053 SPOT										0.00	0	14,000,000,000
Total For MBF053										0.00	0	14,000,000,000
MBF05 On 27/03/2020 Spot Bond				102.02597		102.00365				0.00	0	22,500,000,000
Total MBF055 SPOT										0.00	0	22,500,000,000
Total For MBF055										0.00	0	22,500,000,000
MBF05 On 28/08/2020 Spot Bond				100.49947		100.47492				0.00	0	1,600,000,000
Total MBF057 SPOT										0.00	0	1,600,000,000
Total For MBF057										0.00	0	1,600,000,000
MBF05 On 21/05/2021 Spot Bond				100.62208		100.59772				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				100.48609		100.46166				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				100.08469		100.06434				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				101.31699		101.29344				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.25908		100.23407				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond				100.85031		100.82573				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond				100.35071		100.32592				0.00	0	0
Total MBP039 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 MBP039									0.00	0	0
MBP04 On 23/02/2023 Spot Bond				100.35673		100.33154			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond				101.21634		101.19285			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				100.96680		100.94299			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				100.90547		100.88140			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04 On 27/09/2021 Spot Bond				101.62867		101.60575			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				101.64830		101.62510			0.00	0	0
Total MBP045 SPOT									0.00	0	0
Total For MBP045									0.00	0	0
MBP04 On 26/02/2022 Spot Bond				100.25444		100.22983			0.00	0	0
Total MBP046 SPOT									0.00	0	0
Total For MBP046									0.00	0	0
MBP04 On 26/02/2024 Spot Bond				100.25744		100.23257			0.00	0	0
Total MBP047 SPOT									0.00	0	0
Total For MBP047									0.00	0	0
MBP04 On 27/03/2022 Spot Bond				101.62869		101.60577			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				101.64832		101.62512			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				103.78265		103.75611			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			8.35500	107.98475	8.36500	107.93700			0.00	0	0
Total MEFBS5 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 MEFSB5									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.36000	102.72464	8.36000	102.70155			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIL03 On 28/08/2023 Spot Bond				108.95521		108.92356			0.00	0	0
Total MIL03 SPOT									0.00	0	0
Total For MIL03									0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.25830	100.69183	10.26670	100.66105			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			13.55830	101.05121	13.56670	101.00333			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				102.91666		102.88206			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			8.18000	105.27795	8.19000	105.23840			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.15220		100.06570			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			11.23000	103.86005	11.20500	103.93844			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			9.45000	107.21976	9.50000	107.05437			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond				103.22624		103.19895			0.00	33,655,400	59,427,700
Total MMIG06 SPOT									0.00	33,655,400	59,427,700
Total For MMIG06									0.00	33,655,400	59,427,700
MMIG0 On 18/09/2024 Spot Bond				101.98348		101.95939			0.00	0	0
Total MMIG07 SPOT									0.00	0	0
Total For MMIG07									0.00	0	0
MQB00 On 28/08/2023 Spot Bond				109.01336		108.98151			0.00	0	0
Total MQB003 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 MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond				101.99157		101.96767			0.00	0	300,000,000
Total MTN06 SPOT									0.00	0	300,000,000
Total For MTN06									0.00	0	300,000,000
MTN07 On 13/07/2022 Spot Bond				102.55886		102.53297			0.00	67,311,000	33,655,500
Total MTN07 SPOT									0.00	67,311,000	33,655,500
Total For MTN07									0.00	67,311,000	33,655,500
MTN08 On 11/10/2020 Spot Bond				101.84518		101.82082			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN09 On 11/10/2022 Spot Bond				102.58963		102.56391			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				102.73745		102.71055			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				100.17606		100.20800			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				99.67990		99.71108			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0
MTN13 On 04/06/2025 Spot Bond				100.01637		100.04667			0.00	0	0
Total MTN13 SPOT									0.00	0	0
Total For MTN13									0.00	0	0
MTN14 On 10/05/2022 Spot Bond				100.67756		100.65216			0.00	0	0
Total MTN14 SPOT									0.00	0	0
Total For MTN14									0.00	0	0
MTN15 On 10/05/2024 Spot Bond				100.69255		100.66661			0.00	0	0
Total MTN15 SPOT									0.00	0	0
Total For MTN15									0.00	0	0
MTN16 On 30/05/2022 Spot Bond				100.19413		100.16836			0.00	0	0
Total MTN16 SPOT									0.00	0	0
Total For MTN16									0.00	0	0
MTN17 On 30/05/2024 Spot Bond				100.19919		100.17278			0.00	0	0
Total MTN17 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 MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond				100.20500		100.17785				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond				100.57706		100.55290				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.50082		100.47541				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond				100.41397		100.38692				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond				100.40975		100.38297				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond				102.11475		102.09234				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond				102.11038		102.08725				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				102.10175		102.07821				0.00	0	40,000,000
Total N6D26 SPOT										0.00	0	40,000,000

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 N6D26										0.00	0	40,000,000
N6E26 On 22/03/2021 Spot Bond				102.01093		101.98571				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond				102.37722		102.34726				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond				104.28531		104.25054				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond				100.87332		100.84796				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				100.91117		100.88466				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				101.04287		101.01237				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				101.15386		101.11996				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				101.25514		101.21811				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			8.60000	99.42216	8.65000	99.25379				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			7.57000	106.23492	7.58000	106.20304				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			9.05000	106.91009	9.10000	106.71039				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			10.23000	105.02652	10.20500	105.12357				0.00	0	0
Total NAM04 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 NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond				100.87849		100.85450			0.00	1,000,000,000	1,000,000,000
Total NBG01G SPOT									0.00	1,000,000,000	1,000,000,000
Total For NBG01G									0.00	1,000,000,000	1,000,000,000
NBG02 On 30/04/2024 Spot Bond				100.89482		100.87040			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				100.90612		100.88139			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.89000	101.64418	7.89000	101.62281			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			7.32500	105.39505	7.33500	105.35760			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	102.01274	9.38000	101.98734			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			8.85000	105.46127	8.90000	105.24087			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14 On 25/06/2021 Spot Bond			7.65000	107.23499	7.66000	107.19383			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15 On 11/02/2022 Spot Bond			7.90000	104.90914	7.91000	104.86260			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			8.88000	105.43230	8.85500	105.51855		775,321,680,000.00		87,311,000	483,655,500
Total NBK16A SPOT								775,321,680,000.00		87,311,000	483,655,500
Total For NBK16A								775,321,680,000.00		87,311,000	483,655,500
NBK17 On 22/04/2026 Spot Bond			9.08000	105.60748	9.05500	105.71135			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18 On 01/06/2020 Spot Bond			8.45000	100.89822	8.45000	100.87540			0.00	0	0
Total NBK18A 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 NBK18A									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			8.43000	103.28914	8.44000	103.23940			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			9.43000	104.84616	9.40500	104.94949			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				101.91140		101.88811			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			9.99000	107.50294	9.96500	107.61424		99,900,000,000.00		10,000,000	10,000,000
Total NBK21A SPOT								99,900,000,000.00		10,000,000	10,000,000
Total For NBK21A								99,900,000,000.00		10,000,000	10,000,000
NBK22, On 19/11/2022 Spot Bond			9.19000	103.06079	9.24000	102.88835			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			9.50000	106.15791	9.47500	106.25404			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				100.73588		100.71112			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			9.58000	108.28130	9.55500	108.40380			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.61064		100.58511			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25, On 17/02/2023 Spot Bond			8.75000	109.13476	8.80000	108.94812			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				103.32960		103.30155			0.00	0	20,000,000
Total NBK25B SPOT									0.00	0	20,000,000
Total For NBK25B									0.00	0	20,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	15.06666	100.00000	15.03350			0.00	0	0
Total NBK26A 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 NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				104.24041		104.21243			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			9.79000	107.55584	9.76500	107.65704			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.16000	106.31583	9.21000	106.11684			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.05560		101.03070			0.00	0	20,000,000
Total NBK28B SPOT									0.00	0	20,000,000
Total For NBK28B									0.00	0	20,000,000
NBK29I On 31/07/2026 Spot Bond			9.73000	107.55887	9.70500	107.66071			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.43500	107.26154	8.48500	107.04092			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				101.56053		101.53528			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			8.42000	104.32135	8.47000	104.11255			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.53901		100.51204			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				101.93893		101.91373			0.00	0	20,000,000
Total NBK34B SPOT									0.00	0	20,000,000
Total For NBK34B									0.00	0	20,000,000
NBK35I On 10/05/2023 Spot Bond				102.50661		102.47933			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				103.50814		103.47922			0.00	0	0
Total NBK36B 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 NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.88856		100.86428				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				102.31720		102.29230				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.37000	103.72624	7.37000	103.70570				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	84.04940	100.00000	83.86669				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			11.00500	56.95383	10.98000	57.00677				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				100.98694		100.96002				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.71640		100.69235				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				101.32456		101.29893				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				102.38903		102.36177				0.00	10,000,000	140,000,000
Total NBK43B SPOT										0.00	10,000,000	140,000,000
Total For NBK43B										0.00	10,000,000	140,000,000
NBK44I On 15/02/2021 Spot Bond				100.76082		100.73638				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond				100.87196		100.84654				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				101.76321		101.73672				0.00	0	0
Total NBK46B 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 NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond				102.38632		102.35862				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				100.66965		100.64533				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond				100.68917		100.66417				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond				101.09369		101.06809				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond				100.40090		100.37615				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond				100.44823		100.42294				0.00	0	25,000,000,000
Total NBK52B SPOT										0.00	0	25,000,000,000
Total For NBK52B										0.00	0	25,000,000,000
NBK53I On 21/02/2026 Spot Bond				100.81960		100.79389				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				100.42402		100.39788				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				102.20391		102.18047				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				101.98954		101.96461				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			10.17500	104.05816	10.15000	104.12422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.97876		101.95396				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			10.21000	103.25951	10.18500	103.32517				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.98954		101.96461				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				102.00667		101.98152				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				102.02823		102.00280				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				101.94668		101.92176				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED06U SPOT									0.00	0	0
Total For NED06U									0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED07U SPOT									0.00	0	0
Total For NED07U									0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED08U SPOT									0.00	0	0
Total For NED08U									0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED09U SPOT									0.00	0	0
Total For NED09U									0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED10U SPOT									0.00	0	0
Total For NED10U									0.00	0	0
NED17 On 14/10/2019 Spot Bond				101.44936		101.42142			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				101.42211		101.39414			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				104.05372		104.02823			0.00	0	25,000,000
Total NED19 SPOT									0.00	0	25,000,000
Total For NED19									0.00	0	25,000,000
NED20 On 01/07/2020 Spot Bond			8.66000	107.50758	8.66000	107.48241		233,165,304,000.00		26,924,400	3,043,462,200
Total NED20 SPOT								233,165,304,000.00		26,924,400	3,043,462,200
Total For NED20								233,165,304,000.00		26,924,400	3,043,462,200
NEDT1 On 21/05/2021 Spot Bond				104.97961		104.94239			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				106.23063		106.19387			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET52 On 23/01/2020 Spot Bond				101.10663		101.08373			0.00	0	0
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				106.68580		106.65706			0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NGL01 SPOT									0.00	0	1,000,000,000
Total For NGL01									0.00	0	1,000,000,000
NGL02 On 15/03/2022 Spot Bond				107.28512		107.25613			0.00	10,000,000	10,000,000
Total NGL02 SPOT									0.00	10,000,000	10,000,000
Total For NGL02									0.00	10,000,000	10,000,000
NGL03 On 26/05/2022 Spot Bond				100.33413		100.30229			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond				105.65746		105.62873			0.00	0	500,000,000
Total NGL04 SPOT									0.00	0	500,000,000
Total For NGL04									0.00	0	500,000,000
NGL05 On 26/07/2023 Spot Bond				102.60234		102.57404			0.00	0	337,891,000
Total NGL05 SPOT									0.00	0	337,891,000
Total For NGL05									0.00	0	337,891,000
NGL06 On 01/12/2023 Spot Bond				100.39780		100.31070			0.00	0	230,000,000
Total NGL06 SPOT									0.00	0	230,000,000
Total For NGL06									0.00	0	230,000,000
NGL07 On 09/04/2024 Spot Bond				101.58066		101.55386			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				107.14247		107.10639			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1/On 20/10/2023 Spot Bond				101.46354		101.43023			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NGT10:On 25/03/2024 Spot Bond				102.44333		102.41123			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	107.02200	10.00000	106.99400			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	100.92726	13.50000	100.89145			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				99.90960		99.87941			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 16/04/2021 Spot Bond				101.49252		101.46318				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond				101.56254		101.53182				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond				101.11199		101.08468				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond				101.26528		101.23429				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond				100.37772		100.34946				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond				100.42828		100.39640				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.23000	207.77546	4.23000	207.69503				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			3.84000	178.15385	3.84000	178.08689				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.76500	130.40289	3.74500	130.49008				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			3.98000	94.73493	3.98000	94.69896				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			4.47000	103.56213	4.47000	103.52131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.87000	129.69110	3.85000	129.77735				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.26000	127.08573	4.24000	127.16852				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.31000	171.84522	4.31000	171.77845				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.69000	166.93130	4.69000	166.86476				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.18500	107.83483	4.18500	107.79316				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.41000	105.51081	7.41000	105.48961				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond				103.60850		103.40486				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond				100.38127		100.35443				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond				100.41397		100.38691				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond				99.88368		99.86024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond				99.87963		99.85539				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond				100.24892		100.26282				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NNF01 On 21/08/2019 Spot Bond				107.22777		105.66191				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.04000	102.63392	8.04000	102.61173				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.54303		100.51741				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.40722		100.38060				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond				100.40771		100.38106				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond				100.39258		100.36687				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.24000	102.63990	8.24000	102.61715				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				100.40647		100.37990				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				100.42487		100.39714				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond				100.41407		100.38702				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQ1B21 SPOT									0.00	0	0
Total For NQ1B21									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.44000	102.64588	8.44000	102.62258			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				100.42492		100.39719			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				100.46776		100.43734			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.23000	112.94978	8.24000	112.89377			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.89000	181.69823	3.88500	181.66233			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			10.58000	110.07377	10.55500	110.20025		10,580,000,000,000.00	1,000,000,000	6,140,000,000	
Total NRA028 SPOT								10,580,000,000,000.00	1,000,000,000	6,140,000,000	
Total For NRA028								10,580,000,000,000.00	1,000,000,000	6,140,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	12.48167	100.00000	12.45405			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN99U SPOT									0.00	0	0
Total For NSN99U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.54204		101.51727			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond				101.54368		101.51965			0.00	800,000,000	200,000,000
Total NTC20 SPOT									0.00	800,000,000	200,000,000
Total For NTC20									0.00	800,000,000	200,000,000
NTC21 On 24/03/2022 Spot Bond				103.06426		103.03974			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond				101.11196		101.08692			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				101.39372		101.36737			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond				101.67855		101.65384			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				99.99987		99.97819			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond				100.07409		100.05180			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				100.41788		100.39059			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.72531		100.69998			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.63500	100.97349	7.63500	100.95311			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				102.68802		102.66429			0.00	0	10,000,000
Total OML04 SPOT									0.00	0	10,000,000
Total For OML04									0.00	0	10,000,000
OML05 On 19/03/2020 Spot Bond			8.17500	103.27616	8.18500	103.24612		60,529,335,000.00		7,404,200	1,503,702,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML05 SPOT										60,529,335,000.00	7,404,200	1,503,702,100
Total For OML05										60,529,335,000.00	7,404,200	1,503,702,100
OML06 On 19/03/2022 Spot Bond			9.40000	104.42192	9.45000	104.27404				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.38000	104.80147	10.35500	104.88120				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond				100.90105		100.87825				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			9.55000	106.20181	9.60000	106.03392				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.48000	106.51137	10.45500	106.59767				0.00	0	920,000,000
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				99.88400		99.86061				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				100.75357		100.72820				0.00	0	40,000,000
Total PMM44 SPOT										0.00	0	40,000,000
Total For PMM44										0.00	0	40,000,000
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond				100.18851		100.16296				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond				100.24269		100.21667				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM50 On 28/02/2020 Spot Bond				100.23735		100.21186				0.00	0	0
Total PMM50 SPOT										0.00	0	0
Total For PMM50										0.00	0	0
PMM51 On 28/02/2022 Spot Bond				100.25061		100.22378				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM52 On 28/11/2019 Spot Bond				100.22494		100.20095				0.00	0	0
Total PMM52 SPOT										0.00	0	0
Total For PMM52										0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.32341		100.29455				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.41844		100.39402				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				100.43774		100.41223				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.45460		100.42815				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.48829		100.45995				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.49310		100.46448				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				100.49790		100.46902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.43000	116.21677	8.40500	116.33794			168,869,580,287,000.00	3,544,349,890,900	2,958,777,089,400
Total R186 SPOT									168,869,580,287,000.00	544,349,890,900	358,777,089,400
Total For R186									168,869,580,287,000.00	544,349,890,900	358,777,089,400
R197 On 07/12/2023 Spot Bond			2.69000	299.54861	2.68500	299.50538			87,129,062,340,000.00	32,389,986,000	44,154,836,500
Total R197 SPOT									87,129,062,340,000.00	32,389,986,000	44,154,836,500
Total For R197									87,129,062,340,000.00	32,389,986,000	44,154,836,500
R202 On 07/12/2033 Spot Bond			3.23000	232.54487	3.23000	232.46116			126,272,408,104,000.00	39,093,624,800	305,982,869,300
Total R202 SPOT									126,272,408,104,000.00	39,093,624,800	305,982,869,300
Total For R202									126,272,408,104,000.00	39,093,624,800	305,982,869,300
R2023 On 28/02/2023 Spot Bond			7.45000	103.02905	7.50000	102.84728			410,081,022,805,000.00	2,873,836,378,900	1,571,135,573,300
Total R2023 SPOT									410,081,022,805,000.00	2,873,836,378,900	1,571,135,573,300
Total For R2023									410,081,022,805,000.00	2,873,836,378,900	1,571,135,573,300
R2030 On 31/01/2030 Spot Bond			9.15500	95.03496	9.07500	95.52244			813,265,173,776,000.00	2,054,971,619,200	1,170,465,131,500
Total R2030 SPOT									813,265,173,776,000.00	2,054,971,619,200	1,170,465,131,500
Total For R2030									813,265,173,776,000.00	2,054,971,619,200	1,170,465,131,500
R2032 On 31/03/2032 Spot Bond			9.41500	92.94314	9.32500	93.54489			456,185,222,302,500.00	1,323,014,893,500	680,505,242,400
Total R2032 SPOT									456,185,222,302,500.00	1,323,014,893,500	680,505,242,400
Total For R2032									456,185,222,302,500.00	1,323,014,893,500	680,505,242,400
R2035 On 28/02/2035 Spot Bond			9.67500	95.96321	9.56500	96.78239			603,746,586,517,500.00	992,635,306,100	628,998,194,900
Total R2035 SPOT									603,746,586,517,500.00	992,635,306,100	628,998,194,900
Total For R2035									603,746,586,517,500.00	992,635,306,100	628,998,194,900
R2037 On 31/01/2037 Spot Bond			9.77500	92.33763	9.66500	93.16140			738,457,594,655,000.00	1,610,072,388,200	828,305,366,900
Total R2037 SPOT									738,457,594,655,000.00	1,610,072,388,200	828,305,366,900
Total For R2037									738,457,594,655,000.00	1,610,072,388,200	828,305,366,900
R2040 On 31/01/2040 Spot Bond			9.83500	95.81400	9.73000	96.66195			552,844,781,647,500.00	1,378,021,838,500	938,160,252,100
Total R2040 SPOT									552,844,781,647,500.00	1,378,021,838,500	938,160,252,100
Total For R2040									552,844,781,647,500.00	1,378,021,838,500	938,160,252,100
R2044 On 31/01/2044 Spot Bond			9.86500	92.79785	9.75500	93.70558			581,108,320,065,500.00	768,485,384,700	897,644,060,000
Total R2044 SPOT									581,108,320,065,500.00	768,485,384,700	897,644,060,000
Total For R2044									581,108,320,065,500.00	768,485,384,700	897,644,060,000
R2048 On 28/02/2048 Spot Bond			9.82500	92.08189	9.71500	93.02179			511,728,605,262,500.00	2,596,613,598,500	2,600,764,347,400
Total R2048 SPOT									511,728,605,262,500.00	2,596,613,598,500	2,600,764,347,400
Total For R2048									511,728,605,262,500.00	2,596,613,598,500	2,600,764,347,400
R207 On 15/01/2020 Spot Bond			6.36000	103.37464	6.36000	103.35676			36,340,377,924,000.00	5,713,895,900	90,872,605,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 SPOT									16,340,377,924,000.00	5,713,895,900	90,872,605,300
Total For R207									16,340,377,924,000.00	5,713,895,900	90,872,605,300
R208 On 31/03/2021 Spot Bond			6.53000	101.61217	6.54000	101.57740			437,601,962,528,000.00	1,292,128,937,600	607,867,574,800
Total R208 SPOT									17,601,962,528,000.00	292,128,937,600	507,867,574,800
Total For R208									17,601,962,528,000.00	292,128,937,600	507,867,574,800
R209 On 31/03/2036 Spot Bond			9.63500	73.23196	9.52500	73.93436			421,788,326,221,000.00	1,289,235,944,600	1,292,062,695,000
Total R209 SPOT									11,788,326,221,000.00	289,235,944,600	292,062,695,000
Total For R209									11,788,326,221,000.00	289,235,944,600	292,062,695,000
R210 On 31/03/2028 Spot Bond			3.13000	188.19264	3.13000	188.12548			11,245,770,740,000.00	3,592,898,000	73,409,479,500
Total R210 SPOT									11,245,770,740,000.00	3,592,898,000	73,409,479,500
Total For R210									11,245,770,740,000.00	3,592,898,000	73,409,479,500
R212 On 31/01/2022 Spot Bond			2.42000	160.26528	2.42000	160.21104			288,502,032,488,000.00	532,438,856,400	266,098,817,200
Total R212 SPOT									18,502,032,488,000.00	532,438,856,400	266,098,817,200
Total For R212									18,502,032,488,000.00	532,438,856,400	266,098,817,200
R213 On 28/02/2031 Spot Bond			9.28000	85.77140	9.20000	86.25443			575,395,309,696,000.00	1,355,107,253,200	702,250,183,600
Total R213 SPOT									15,395,309,696,000.00	355,107,253,200	702,250,183,600
Total For R213									15,395,309,696,000.00	355,107,253,200	702,250,183,600
R214 On 28/02/2041 Spot Bond			9.82500	72.09687	9.72000	72.79470			277,503,555,725,000.00	1,351,399,853,000	935,594,321,200
Total R214 SPOT									17,503,555,725,000.00	351,399,853,000	935,594,321,200
Total For R214									17,503,555,725,000.00	351,399,853,000	935,594,321,200
RCG01 On 24/10/2019 Spot Bond				101.37297		101.34986			0.00	0	40,000,000
Total RCG01B SPOT									0.00	0	40,000,000
Total For RCG01B									0.00	0	40,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				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				100.85394		100.82989				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				101.87891		101.85634				0.00	0	40,000,000

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 RDFB07 SPOT										0.00	0	40,000,000
Total For RDFB07										0.00	0	40,000,000
RDFB0:On 30/09/2021 Spot Bond				102.96066		102.93576				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0:On 02/12/2021 Spot Bond				100.10059		100.01513				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1:On 27/03/2020 Spot Bond				102.08044		102.05728				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				102.18721		102.16241				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1:On 27/11/2022 Spot Bond				100.27148		100.24522				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				100.18320		100.16130				0.00	1,600,000,000	400,000,000
Total RDFB13 SPOT										0.00	1,600,000,000	400,000,000
Total For RDFB13										0.00	1,600,000,000	400,000,000
RDFB1:On 12/03/2023 Spot Bond				99.88732		99.86460				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1:On 05/12/2023 Spot Bond				100.04449		100.02221				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1:On 11/02/2022 Spot Bond				100.59380		100.56895				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1:On 11/02/2024 Spot Bond				100.61055		100.58502				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				100.62401		100.59794				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				101.79545		101.77207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond				101.84583		101.82179				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				101.89828		101.87354				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				101.70136		101.67632				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond				101.16408		101.14114				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond				100.53696		100.51310				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				100.84269		100.82001				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond				100.06817	100.00000	100.00000				0.00	66,360,000,000	25,000,000,000
Total RDFC48 SPOT										0.00	66,360,000,000	25,000,000,000
Total For RDFC48										0.00	66,360,000,000	25,000,000,000
REB16 On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB16U SPOT										0.00	0	0
Total For REB16U										0.00	0	0
REBC1 On 21/11/2019 Spot Bond				100.40635		100.38137				0.00	0	0
Total REBC15 SPOT										0.00	0	0
Total For REBC15										0.00	0	0
RED11 On 12/03/2020 Spot Bond				99.85530		102.63171				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				101.73960		101.70560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond				102.10313		102.06927				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond				102.35939		102.32137				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				102.59216		102.56039				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond				100.38549		100.34895				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond				100.06228		100.03090				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond				104.94243		104.91582				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				106.15305		106.12003				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond				102.58272		102.54050				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond				102.08605		102.05073				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond				101.02218		100.97791				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.42269		100.39790				0.00	0	500,000,000
Total RES34 SPOT										0.00	0	500,000,000
Total For RES34										0.00	0	500,000,000
RES35 On 25/08/2021 Spot Bond				101.04207		101.01558				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				101.11527		101.08979				0.00	0	400,000,000
Total RES36 SPOT										0.00	0	400,000,000
Total For RES36										0.00	0	400,000,000
RES38 On 01/08/2020 Spot Bond				100.80986		100.78383				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				101.29835		101.27330				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond				100.19477		100.16842				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.63000	105.27299	7.64000	105.23382				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.10000	101.41235	9.15000	101.20442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.88000	96.21280	10.80000	96.64124				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond				101.07214		101.04683				0.00	0	33,000,000
Total SBK17 SPOT										0.00	0	33,000,000
Total For SBK17										0.00	0	33,000,000
SBK18 On 24/10/2020 Spot Bond				102.26226		102.23680				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				101.14068		101.11398				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond				100.92130		100.83570				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond				102.02779		102.00152				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond				102.22427		102.19767				0.00	0	14,900,000
Total SBK22 SPOT										0.00	0	14,900,000
Total For SBK22										0.00	0	14,900,000
SBK23 On 28/05/2022 Spot Bond			9.65000	105.14346	9.70000	104.98604				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond				103.62884		103.60228				0.00	10,000,000,000	5,176,498,200
Total SBK24 SPOT										0.00	10,000,000,000	5,176,498,200
Total For SBK24										0.00	10,000,000,000	5,176,498,200
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond				105.10082		105.07241				0.00	5,000,000,000	2,530,000,000

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 SBK25 SPOT										0.00	5,000,000,000	2,530,000,000
Total For SBK25										0.00	5,000,000,000	2,530,000,000
SBK26 On 25/04/2021 Spot Bond			8.98000	106.96521	8.99000	106.92190				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				100.90893		100.88408				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				102.94663		102.92287				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			7.93500	108.79491	7.94500	108.75259				0.00	0	365,000,000
Total SBS19 SPOT										0.00	0	365,000,000
Total For SBS19										0.00	0	365,000,000
SBS20 On 15/05/2026 Spot Bond			9.15000	105.16436	9.12500	105.26896				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				104.17382		104.14454				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.45000	109.38083	8.50000	109.15743				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.22500	99.90113	7.22500	99.88137				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			9.25500	94.95484	9.23000	95.05364				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				99.90490		99.88567				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			9.38000	102.11523	9.35500	102.23036				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.86136		101.83845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.28000	105.53163	9.25500	105.61053				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond				101.30371		101.28053				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.91000	102.86606	7.91000	102.84402				0.00	0	1,273,383,000
Total SBS37 SPOT										0.00	0	1,273,383,000
Total For SBS37										0.00	0	1,273,383,000
SBS38 On 29/01/2025 Spot Bond			8.93000	103.91627	8.90500	104.00082				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.95000	101.88199	9.87000	102.36923				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			8.11500	101.55965	8.12500	101.51578				0.00	0	1,396,900,000
Total SBS4 SPOT										0.00	0	1,396,900,000
Total For SBS4										0.00	0	1,396,900,000
SBS40 On 12/11/2020 Spot Bond				101.16149		101.13675				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.26000	105.74001	8.31000	105.56543				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			9.02000	108.51261	8.99500	108.61264				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.37500	109.04258	9.35000	109.16691				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				101.51998		101.49509				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			8.36000	110.41469	8.41000	110.22672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				102.15969		102.13293				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				101.13412		101.11059				0.00	0	400,000,000
Total SBS48 SPOT										0.00	0	400,000,000
Total For SBS48										0.00	0	400,000,000
SBS49 On 31/01/2022 Spot Bond				101.98872		101.96379				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.63000	105.21329	8.68000	105.07100				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			9.47000	104.53157	9.44500	104.59796				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				103.36117		103.33320				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				103.46503		103.43707				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.22998		100.20884				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				100.88219		100.85943				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.20500	101.83366	8.25500	101.67844				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				101.34927		101.32557				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				102.16667		102.14168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond				101.35442		101.33107				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond				102.01417		101.98925				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				100.89973		100.87512				0.00	0	1,000,000,000
Total SBS62 SPOT										0.00	0	1,000,000,000
Total For SBS62										0.00	0	1,000,000,000
SBS63 On 31/01/2026 Spot Bond				100.90983		100.88495				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				100.93449		100.90895				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond				100.55001		100.52493				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.59000	288.93330	3.58500	288.88421				0.00	0	28,479,743,800
Total SBSI11 SPOT										0.00	0	28,479,743,800
Total For SBSI11										0.00	0	28,479,743,800
SBSI14 On 07/12/2033 Spot Bond			4.33000	205.47757	4.33000	205.39750				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				108.83323		108.79832				0.00	0	49,000,000
Total SBT101 SPOT										0.00	0	49,000,000
Total For SBT101										0.00	0	49,000,000
SBT102 On 30/09/2022 Spot Bond				107.00998		106.97433				0.00	0	23,000,000
Total SBT102 SPOT										0.00	0	23,000,000
Total For SBT102										0.00	0	23,000,000
SBT103 On 31/03/2024 Spot Bond				102.95902		102.92639				0.00	2,719,000,000	2,329,500,000
Total SBT103 SPOT										0.00	2,719,000,000	2,329,500,000
Total For SBT103										0.00	2,719,000,000	2,329,500,000
SBT201 On 13/02/2023 Spot Bond				103.06939		103.03898				0.00	349,200,000	174,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBT201 SPOT										0.00	349,200,000	174,600,000
Total For SBT201										0.00	349,200,000	174,600,000
SBT202 On 03/12/2023 Spot Bond				100.17827		100.09211				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			9.50000	103.32121	9.55000	103.11219				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond				101.39860		101.37158				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				102.01560		101.98022				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				102.01574		101.98036				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				101.82738		101.79473				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				102.23372		102.20725				0.00	0	60,000,000
Total SLI4 SPOT										0.00	0	60,000,000
Total For SLI4										0.00	0	60,000,000
SLRA1 On 15/08/2019 Spot Bond				100.57367		100.54756				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				100.58890		100.56212				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond				100.55920		100.53372				0.00	0	47,400,000

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 SLRA3 SPOT										0.00	0	47,400,000
Total For SLRA3										0.00	0	47,400,000
SLRA4 On 15/11/2022 Spot Bond				100.57471		100.54855				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				100.59842		100.57123				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				100.60434		100.57688				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond				100.60550		100.57798				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				100.60868		100.58103				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				100.64849		100.61911				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				100.66106		100.63111				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond				100.63200		100.60332				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond				100.64568		100.61641				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				103.01128		102.98564				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			9.70000	108.28827	9.75000	108.09634				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				103.16944		103.14363				0.00	968,000,000	1,158,400,000

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 SNT04 SPOT										0.00	968,000,000	1,158,400,000
Total For SNT04										0.00	968,000,000	1,158,400,000
SPDA1 On 21/08/2021 Spot Bond				100.90982		100.88362				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond				100.81573		100.79079				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond				101.31928		101.29310				0.00	67,311,000	82,655,500
Total SPDA12 SPOT										0.00	67,311,000	82,655,500
Total For SPDA12										0.00	67,311,000	82,655,500
SPDA6 On 21/08/2019 Spot Bond				100.51544		100.49122				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.51730		100.49268				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				100.42207		100.39617				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				100.52970		100.50507				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				99.92704		99.90258				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond				101.24562		101.22024				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				101.81508		101.78953				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				99.74627		99.72271				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.87500	101.27997	7.88500	101.25041				0.00	0	500,000,000
Total SSA06 SPOT										0.00	0	500,000,000
Total For SSA06										0.00	0	500,000,000
SSN00 On 31/03/2021 Spot Bond			8.10000	99.00251	8.11000	98.96468				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			8.10000	99.00251	8.11000	98.96468				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.42500	126.00141	4.40500	126.08280				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2026 Spot Bond			9.93000	107.81260	9.90500	107.91710				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	75.06260	11.07000	75.45926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021: On 25/09/2019 Spot Bond				101.86530		101.83993				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027: On 07/12/2023 Spot Bond				99.99969		99.97287				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029: On 17/03/2020 Spot Bond				99.72626		102.00058				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033: On 02/06/2020 Spot Bond				100.10223		100.01640				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034: On 17/11/2020 Spot Bond				100.53909		100.51212				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035: On 01/06/2021 Spot Bond				100.10804		100.02086				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037: On 26/01/2021 Spot Bond			9.55000	103.46026	9.55000	103.43359				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038: On 13/10/2023 Spot Bond				101.31274		101.28741				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040: On 13/10/2023 Spot Bond			8.85000	104.80111	8.90000	104.59530				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041: On 31/01/2038 Spot Bond			4.36000	105.18643	4.36000	105.14527				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043: On 09/02/2027 Spot Bond				99.11809		99.09226				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044: On 30/04/2027 Spot Bond				100.99265		100.96536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				101.44811		101.42290				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			3.72000	287.43712	3.71500	287.38723				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond				101.64705		101.62428				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond				101.17138		101.14765				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			6.58200	103.29637	6.59200	103.26481				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond				101.04404		101.01837				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				100.86729		100.84143				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond				101.41875		101.39595				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.35000	171.32022	4.35000	171.25349				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			3.81000	130.09730	3.79000	130.18410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.70000	100.26359	4.70000	100.22345				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			3.97000	94.81738	3.97000	94.78141				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.31000	171.84522	4.31000	171.77845				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.25283		100.22578				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.24989		100.22314				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond				100.24260		100.21658				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	0.00000				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				99.74071		99.71665				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				99.74482		99.72113				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond				101.99678		101.97214				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond				101.33150		101.30582				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond				102.15500		103.77700				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				102.72874		102.70414				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond				100.28385		100.25647				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond				99.87749		99.85284				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				100.80773		100.78148				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.10500	210.69166	4.10500	210.61083				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				101.28839		101.26618				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			9.45000	99.54415	9.42500	99.63454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				100.56957		100.54507				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.01000	102.82265	8.01000	102.80046				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.43796		100.41102				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.91000	105.87757	7.91000	105.85488				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.42655		100.40039				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.01000	105.59166	8.01000	105.56875				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.30206		100.27521				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.96000	104.83985	7.96000	104.81725				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond				100.50506		100.48041				0.00	122,760,948	61,380,474
Total T13A21 SPOT										0.00	122,760,948	61,380,474
Total For T13A21										0.00	122,760,948	61,380,474
T14A10 On 21/11/2019 Spot Bond				100.41882		100.39301				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				100.42776		100.40141				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	101.71794	8.55000	101.69480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond				100.38913		100.36508				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				101.43424		101.40996				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS141On 28/10/2019 Spot Bond				101.24906		101.22674				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				100.95497		100.92962				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				102.16588		102.14415				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				101.88165		101.85810				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond				101.59696		101.57416				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond				101.37073		101.34682				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond				100.88432		100.86012				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				100.18304		100.15816				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond				101.31781		101.29483				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				101.69590		101.67235				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
Total TFS154 SPOT										0.00	0	300,000,000
Total For TFS154										0.00	0	300,000,000
TFS15€ On 03/09/2021 Spot Bond				100.09072		100.00813				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond				100.09247		100.00946				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond				100.51478		100.49021				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				101.77382		101.75166				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				101.80622		101.78364				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16€ On 25/04/2020 Spot Bond				100.95550		100.93252				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond				100.25250		100.22799				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond				100.25687		100.23196				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.41888		100.39307				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			7.96000	102.90192	7.96000	102.87985				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.42802		100.40167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			7.87000	102.61066	7.87000	102.58889				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.42802		100.40167				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			7.98000	102.47470	7.98000	102.45266				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.44856		100.42100				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.44856		100.42100				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.44856		100.42100				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.44856		100.42100				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.64644		100.61883				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.64644		100.61883				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.48503		100.45531				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.48457		100.45489				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.63257		100.59413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.63057		100.59210				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				100.64458		100.60629				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond				100.62985		100.59157				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A1 On 21/08/2020 Spot Bond				100.59848		100.57244				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			8.11000	104.07185	8.11000	104.04900				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond				101.12579		101.10058				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.00000	104.63774	8.00000	104.61506				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond				100.44844		100.42088				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.44890		100.42131				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.46211		100.43374				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.44224		100.41514				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.44707		100.41959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C:On 21/08/2020 Spot Bond				100.48031		100.45087				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				100.48395		100.45429				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				100.48486		100.45515				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C:On 21/08/2020 Spot Bond				100.48249		100.45300				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				100.50532		100.47439				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				100.62990		100.59159				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D:On 21/08/2020 Spot Bond				100.62990		100.59159				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D:On 21/08/2020 Spot Bond				100.64345		100.60433				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D:On 21/08/2020 Spot Bond				100.62223		100.58444				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D:On 21/08/2020 Spot Bond				100.63893		100.60008				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A:On 21/11/2019 Spot Bond				100.79994		100.77617				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				100.43413		100.40740				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			7.83000	105.43387	7.84000	105.38921				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond				100.59685		100.57206				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond				101.55829		101.53216				0.00	0	22,900,000
Total TH14A7 SPOT										0.00	0	22,900,000
Total For TH14A7										0.00	0	22,900,000
TH14A7 On 21/11/2021 Spot Bond			7.99000	103.40122	8.00000	103.35687				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond				100.46186		100.43349				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.88654		100.85912				0.00	0	60,000,000
Total TH14B2 SPOT										0.00	0	60,000,000
Total For TH14B2										0.00	0	60,000,000
TH14B2 On 21/11/2021 Spot Bond				100.44277		100.41553				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.48456		100.45484				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				101.78706		101.75832				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.47004		100.44118				0.00	0	36,000,000
Total TH14C3 SPOT										0.00	0	36,000,000
Total For TH14C3										0.00	0	36,000,000
TH14C3 On 21/11/2021 Spot Bond				100.62019		100.58240				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.61073		100.57351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.65248		101.61635				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				100.41405		100.38851				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				100.42328		100.39720				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	100.44384	9.82000	100.41768				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				100.67152		100.64650				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				100.24239		100.21650				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				100.40768		100.38252				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				100.41234		100.38691				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				100.43330		100.40662				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				100.42966		100.40320				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.17045		101.14413				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				100.45469		100.42675				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C:On 21/11/2022 Spot Bond				101.03859		101.01094				0.00	0	40,000,000
Total TH15C2 SPOT										0.00	0	40,000,000
Total For TH15C2										0.00	0	40,000,000
TH15C:On 21/11/2022 Spot Bond				100.44377		100.41648				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				100.58662		100.55084				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D:On 21/11/2022 Spot Bond				100.56402		100.52958				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D:On 21/11/2022 Spot Bond				100.54048		100.50744				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH9A1:On 18/07/2019 Spot Bond				101.29166		101.26840				0.00	0	89,406,861
Total TH9A12 SPOT										0.00	0	89,406,861
Total For TH9A12										0.00	0	89,406,861
THE9B:On 18/07/2019 Spot Bond				101.30059		101.27394				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				101.70962		101.68531				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				101.94936		101.91371				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.75000	100.47234	7.75000	100.45180				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R:On 22/02/2020 Spot Bond			100.00000	64.69542	100.00000	64.57268				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.01171		100.04369			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond				100.04495		100.02242			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			8.64000	103.39638	8.69000	103.23265			0.00	0	4,200,000,000
Total TL24 SPOT									0.00	0	4,200,000,000
Total For TL24									0.00	0	4,200,000,000
TL25 On 04/09/2024 Spot Bond			9.15000	104.16216	9.20000	103.93011			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond				101.35999		101.33229			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond				101.32604		101.30104			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			9.70000	99.24660	9.67500	99.32986			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond				101.09766		101.07194			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				101.59079		101.56576			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				101.70910		101.68658			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			8.03000	105.25668	8.04000	105.22195			740,413,418,756,000.00	92,205,905,200	40,827,264,700
Total TN20 SPOT									10,413,418,756,000.00	92,205,905,200	40,827,264,700
Total For TN20									10,413,418,756,000.00	92,205,905,200	40,827,264,700
TN20/R On 17/09/2020 Spot Bond			100.00000	44.35008	100.00000	44.25247			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	28.92704	100.00000	28.86337			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.90000	107.73360	8.95000	107.52132			267,033,820,000,000.00	30,003,800,000	19,060,300,000
Total TN23 SPOT									17,033,820,000,000.00	30,003,800,000	19,060,300,000
Total For TN23									17,033,820,000,000.00	30,003,800,000	19,060,300,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.07888	100.00000	14.04789			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.93000	100.85030	9.90500	100.93580			158,900,904,636,000.00	16,002,105,200	23,180,712,100
Total TN25 SPOT									18,900,904,636,000.00	16,002,105,200	23,180,712,100
Total For TN25									18,900,904,636,000.00	16,002,105,200	23,180,712,100
TN25/R On 19/08/2025 Spot Bond			100.00000	12.69255	100.00000	12.66414			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			10.11000	93.80859	10.08500	93.91702			0.00	0	700,000,000
Total TN27 SPOT									0.00	0	700,000,000
Total For TN27									0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.48085	100.00000	9.45997			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	99.37844	10.77500	99.85823			32,565,000,000,000.00	3,000,000,000	11,880,000,000
Total TN30 SPOT									12,565,000,000,000.00	3,000,000,000	11,880,000,000
Total For TN30									12,565,000,000,000.00	3,000,000,000	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.07989	8.00000	120.05416			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40 On 09/10/2040 Spot Bond			11.72500	94.11509	11.62000	94.85582			70,350,000,000,000.00	6,000,000,000	10,000,000,000
Total TN40 SPOT									'0,350,000,000,000.00	6,000,000,000	10,000,000,000
Total For TN40									'0,350,000,000,000.00	6,000,000,000	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.70228	10.75000	101.67319			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.02200	10.00000	106.99400			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			8.14000	102.06837	8.15000	102.03238			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.26000	101.79306	8.26000	101.77042			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			8.06000	102.10513	8.06000	102.08298			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond				99.82492		99.79966			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond				99.82022		99.79429			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				99.80048		99.77176			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond				99.79297		99.76319			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2020 Spot Bond				99.74431		99.70765			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D On 14/12/2020 Spot Bond				99.74431		99.70765			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A: On 14/11/2020 Spot Bond				100.58551		100.55995				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				100.59982		100.57366				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			8.55000	101.98128	8.60000	101.81064				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				100.58229		100.55686				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				100.59466		100.56872				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond				100.69257		100.66250				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond				100.67906		100.64956				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				101.90315		101.88014				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond				102.04055		102.01589				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond				102.10549		102.08005				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.85000	103.27053	8.90000	103.05583				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				102.34950		102.32113				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP22€ On 19/03/2020 Spot Bond				93.78116		93.76154			0.00	0	0
Total TSP228 SPOT									0.00	0	0
Total For TSP228									0.00	0	0
TSP22€ On 10/10/2019 Spot Bond				97.39917		97.37836			0.00	0	0
Total TSP229 SPOT									0.00	0	0
Total For TSP229									0.00	0	0
TSP23€ On 09/04/2020 Spot Bond				93.51221		93.49108			0.00	0	0
Total TSP230 SPOT									0.00	0	0
Total For TSP230									0.00	0	0
TSP231 On 07/11/2019 Spot Bond				96.81382		96.79300			0.00	0	0
Total TSP231 SPOT									0.00	0	0
Total For TSP231									0.00	0	0
TSP232 On 07/05/2020 Spot Bond				92.91261		92.89145			0.00	0	0
Total TSP232 SPOT									0.00	0	0
Total For TSP232									0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TU1A11 On 31/01/2025 Spot Bond				100.98887		100.96188			0.00	0	53,000,000
Total TU1A11 SPOT									0.00	0	53,000,000
Total For TU1A11									0.00	0	53,000,000
TU1B11 On 31/01/2025 Spot Bond				101.17096		101.13912			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				101.24754		101.21365			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				101.91779		101.89099			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC281 SPOT									0.00	0	0
Total For TWC281									0.00	0	0
TWC29 On 05/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC296 SPOT									0.00	0	0
Total For TWC296									0.00	0	0
TWC29 On 05/07/2019 Spot Bond				101.25227		101.23140			0.00	0	0
Total TWC297 SPOT									0.00	0	0
Total For TWC297									0.00	0	0
TWC29 On 10/07/2019 Spot Bond				101.10472		101.08388			0.00	0	0
Total TWC298 SPOT									0.00	0	0
Total For TWC298									0.00	0	0
TWC29 On 15/07/2019 Spot Bond				101.04219		101.02135			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				100.91954		100.89864			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				100.79415		100.77325			0.00	0	0
Total TWC301 SPOT									0.00	0	0
Total For TWC301									0.00	0	0
TWC30 On 14/08/2019 Spot Bond				100.48004		100.45917			0.00	0	0
Total TWC302 SPOT									0.00	0	0
Total For TWC302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC30 On 28/08/2019 Spot Bond				100.18703		100.16625			0.00	0	0
Total TWC303 SPOT									0.00	0	0
Total For TWC303									0.00	0	0
TWC30 On 23/08/2019 Spot Bond				100.29220		100.27133			0.00	0	0
Total TWC304 SPOT									0.00	0	0
Total For TWC304									0.00	0	0
TWC30 On 04/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TWC305 SPOT									0.00	0	0
Total For TWC305									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.31000	106.58500	8.32000	106.54511			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.33000	107.41313	10.30500	107.50702			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U 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
VCJA2U 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
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4U 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
VCJA5U 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
VCJA6U 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
VCJA7U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA9U SPOT									0.00	0	0
Total For VCJA9U									0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB4U SPOT									0.00	0	0
Total For VCJB4U									0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB5U SPOT									0.00	0	0
Total For VCJB5U									0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB6U SPOT									0.00	0	0
Total For VCJB6U									0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB7U SPOT									0.00	0	0
Total For VCJB7U									0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB8U SPOT									0.00	0	0
Total For VCJB8U									0.00	0	0
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB9U SPOT									0.00	0	0
Total For VCJB9U									0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				99.93232		99.90959			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				101.96251		101.93893			0.00	0	31,000,000
Total VKE09 SPOT									0.00	0	31,000,000
Total For VKE09									0.00	0	31,000,000
VKE10 On 08/07/2022 Spot Bond				101.48299		101.45788			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond				101.11164		101.08624			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond				101.02784		101.00254			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE13 On 27/08/2021 Spot Bond				100.62117		100.59536				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond				100.27156		100.24530				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
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VR847L On 18/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR847U SPOT									0.00	0	0
Total For VR847U									0.00	0	0
VR848L On 25/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR848U SPOT									0.00	0	0
Total For VR848U									0.00	0	0
VR849L On 29/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR849U SPOT									0.00	0	0
Total For VR849U									0.00	0	0
VR850L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR850U SPOT									0.00	0	0
Total For VR850U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond				101.72790		101.70437			0.00	0	7,500,000,000
Total WHL01 SPOT									0.00	0	7,500,000,000
Total For WHL01									0.00	0	7,500,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL02 On 02/10/2021 Spot Bond				101.65406		101.62987			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond				102.44883		102.42375			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.00000	102.09039	7.00000	102.07131			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			7.37500	103.17399	7.38500	103.13526			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	27.57634	100.00000	27.51564			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.41000	98.02039	6.41000	98.00352			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									2.32e+017	780,982,629,927	517,017,956,659
Total for SPOT :									2.32e+017	780,982,629,927	517,017,956,659

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.32e+017	780,982,634,865	517,018,732,933
Total Options									0.00	0	114,402
Grand Total:									2.32e+017	780,982,634,865	517,018,847,335