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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/04/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/05/2019 Bond Future			10.68882	77.91782	10.73520	77.64000			0.00	0	0
ES33 On 01/08/2019 Bond Future			10.79013	79.34832	10.83810	79.06569			0.00	0	350
ES33 On 07/11/2019 Bond Future			10.89662	77.17995	10.94640	76.89172			0.00	0	0
ES33 On 06/02/2020 Bond Future			10.99329	78.69929	11.04486	78.40545			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 02/05/2019 Bond Future			10.95350	79.80694	11.00991	79.41962			0.00	0	0
ES42 On 01/08/2019 Bond Future			11.05283	81.27216	11.11114	80.87802			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.15726	78.67247	11.21776	78.27039			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.24839	80.22148	11.31094	79.81166			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 02/05/2019 Bond Future			134.71911	134.71911	134.38198	134.38198			0.00	0	643
I2025 On 01/08/2019 Bond Future			135.79008	135.79008	135.44722	135.44722			116,779,468.80	860	1,010
I2025 On 07/11/2019 Bond Future			138.60913	138.60913	138.25936	138.25936			0.00	0	0
I2025 On 06/02/2020 Bond Future			139.89841	139.89841	139.54181	139.54181			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												116,779,468.80	860	1,653
Total For I2025												116,779,468.80	860	1,653
I2029	On	02/05/2019	Bond Future			101.21791	101.21791	100.69640	100.69640			158,709,682.88	1,568	2,954
I2029	On	01/08/2019	Bond Future			103.10134	103.10134	102.57049	102.57049			266,104,558.54	2,581	3,930
I2029	On	07/11/2019	Bond Future			104.15048	104.15048	103.60880	103.60880			0.00	0	0
I2029	On	06/02/2020	Bond Future			106.22368	106.22368	105.67128	105.67128			0.00	0	0
Total I2029 Future												424,814,241.42	4,149	6,884
Total For I2029												424,814,241.42	4,149	6,884
I2033	On	02/05/2019	Bond Future			103.61339	103.61339	102.77363	102.77363			948,684,198.84	9,156	2,184
I2033	On	01/08/2019	Bond Future			105.54137	105.54137	104.68646	104.68646			966,336,783.72	9,156	6,090
I2033	On	07/11/2019	Bond Future			106.56615	106.56615	105.69367	105.69367			0.00	0	0
I2033	On	06/02/2020	Bond Future			108.68739	108.68739	107.79771	107.79771			0.00	0	0
Total I2033 Future												1,915,020,982.56	18,312	8,274
Total For I2033												1,915,020,982.56	18,312	8,274
I2038	On	02/05/2019	Bond Future			121.45674	121.45674	120.58532	120.58532			603,882,911.28	4,972	10,413
I2038	On	01/08/2019	Bond Future			122.10146	122.10146	121.21427	121.21427			607,088,459.12	4,972	9,422
I2038	On	07/11/2019	Bond Future			124.63645	124.63645	123.73093	123.73093			0.00	0	0
I2038	On	06/02/2020	Bond Future			125.46384	125.46384	124.54071	124.54071			0.00	0	0
Total I2038 Future												1,210,971,370.40	9,944	19,835
Total For I2038												1,210,971,370.40	9,944	19,835
I2046	On	02/05/2019	Bond Future			113.01416	113.01416	112.82215	112.82215			58,202,292.40	515	11,310
I2046	On	01/08/2019	Bond Future			115.11727	115.11727	114.92194	114.92194			59,285,394.05	515	4,753
I2046	On	07/11/2019	Bond Future			115.79230	115.79230	115.59308	115.59308			0.00	0	0
I2046	On	06/02/2020	Bond Future			118.09735	118.09735	117.89440	117.89440			0.00	0	0
Total I2046 Future												117,487,686.45	1,030	16,063
Total For I2046												117,487,686.45	1,030	16,063
I2050	On	02/05/2019	Bond Future			119.37442	119.37442	117.81597	117.81597			271,338,056.66	2,273	10,666
I2050	On	01/08/2019	Bond Future			119.80464	119.80464	118.21740	118.21740			272,315,946.72	2,273	5,112
I2050	On	07/11/2019	Bond Future			122.29165	122.29165	120.67177	120.67177			0.00	0	0
I2050	On	06/02/2020	Bond Future			122.88941	122.88941	121.23743	121.23743			0.00	0	0
Total I2050 Future												543,654,003.38	4,546	15,778
Total For I2050												543,654,003.38	4,546	15,778
R186	On	02/05/2019	Bond Future			8.45783	115.23703	8.46352	115.20326		6.10	3,488,340,135.13	30,271	87,758
R186	On	01/08/2019	Bond Future			8.50677	112.05412	8.51266	112.02017		6.36	4,780,901,083.92	42,666	35,084
R186	On	07/11/2019	Bond Future			8.54785	114.35195	8.55402	114.31749		6.23	0.00	0	0
R186	On	06/02/2020	Bond Future			8.57544	111.29412	8.58189	111.25915		6.72	0.00	0	0
Total R186 Future												8,269,241,219.05	72,937	122,842
R186	On	02/05/2019	Bond Future	9.05	Call			3,417.42000	3.41742	3,449,250	6.66	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
R186	On	02/05/2019	Bond Future	9.05	Put			6.97000	0.00697	5,030	6.66	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.90	Call			2,578.40000	2.57840	2,606,390	6.48	0.00	0	0
R186	On	02/05/2019	Bond Future	8.90	Put			27.14000	0.02714	21,360	6.48	0.00	0	4,000
R186	On	02/05/2019	Bond Future	9.25	Put			0.94000	0.00094	0,600	6.91	0.00	0	0
R186	On	02/05/2019	Bond Future	9.25	Call			4,543.30000	4.54330	4,576,730	6.91	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.65	Put			186.64000	0.18664	165,000	6.23	0.00	0	4,100
R186	On	02/05/2019	Bond Future	8.65	Call			1,286.03000	1.28603	1,298,160	6.23	0.00	0	3,250
R186	On	02/05/2019	Bond Future	8.80	Put			61.81000	0.06181	51,210	6.37	0.00	0	0
R186	On	02/05/2019	Bond Future	8.80	Call			2,035.32000	2.03532	2,058,490	6.37	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Put			11.11000	0.01111	8,260	6.60	0.00	0	7,500
R186	On	02/05/2019	Bond Future	9.00	Call			3,136.15000	3.13615	3,167,070	6.60	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.75	Call			7,305.14000	7.30514	7,338,910	7.17	0.00	0	0
R186	On	02/05/2019	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.17	0.00	0	7,000
R186	On	02/05/2019	Bond Future	10.02	Call			8,758.23000	8.75823	8,792,000	7.17	0.00	0	0
R186	On	02/05/2019	Bond Future	10.02	Put			0.00000	0.00000	0,000	7.17	0.00	0	3,250
R186	On	02/05/2019	Bond Future	9.20	Put			1.58000	0.00158	1,040	6.85	0.00	0	0
R186	On	02/05/2019	Bond Future	9.20	Call			4,262.42000	4.26242	4,295,650	6.85	0.00	0	90
R186	On	02/05/2019	Bond Future	8.62	Put			227.75000	0.22775	203,600	6.20	0.00	0	0
R186	On	02/05/2019	Bond Future	8.62	Call			1,151.23000	1.15123	1,160,850	6.20	0.00	0	90
R186	On	02/05/2019	Bond Future	8.50	Put			466.24000	0.46624	432,690	6.10	0.00	0	0
R186	On	02/05/2019	Bond Future	8.50	Call			682.42000	0.68242	682,640	6.10	0.00	0	7,000
R186	On	02/05/2019	Bond Future	9.30	Put			0.55000	0.00055	0,330	6.96	0.00	0	0
R186	On	02/05/2019	Bond Future	9.30	Call			4,823.47000	4.82347	4,857,020	6.96	0.00	0	200
R186	On	02/05/2019	Bond Future	10.07	Call			9,024.40000	9.02440	9,058,170	7.17	0.00	0	0
R186	On	02/05/2019	Bond Future	10.07	Put			0.00000	0.00000	0,000	7.17	0.00	0	200
R186	On	02/05/2019	Bond Future	9.96	Call			8,437.63000	8.43763	8,471,400	7.17	0.00	0	0
R186	On	02/05/2019	Bond Future	9.96	Put			0.00000	0.00000	0,000	7.17	0.00	0	90
R186	On	02/05/2019	Bond Future	9.03	Call			3,304.82000	3.30482	3,336,320	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			8.41000	0.00841	6,140	6.64	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			3,192.34000	3.19234	3,223,460	6.61	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			10.14000	0.01014	7,490	6.61	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Put			131.58000	0.13158	114,040	6.27	0.00	0	0
R186	On	02/05/2019	Bond Future	8.70	Call			1,523.35000	1.52335	1,539,580	6.27	0.00	0	200
R186	On	02/05/2019	Bond Future	9.02	Call			3,248.56000	3.24856	3,279,880	6.63	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			9.24000	0.00924	6,790	6.63	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			5,817.83000	5.81783	5,845,020	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			203.76000	0.20376	197,000	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			4,364.40000	4.36440	4,387,770	7.06	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			382.90000	0.38290	372,320	7.06	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Call			5,866.23000	5.86623	5,893,550	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			198.30000	0.19830	191,670	7.41	0.00	0	0

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R186	On	01/08/2019	Bond Future	9.54	Call			5,914.72000	5.91472	5,942,170	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			192.97000	0.19297	186,470	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Call			8,612.66000	8.61266	8,644,790	7.41	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			37.04000	0.03704	35,220	7.41	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			1,934.24000	1.93424	1,907,780	6.29	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			1,166.25000	1.16625	1,173,740	6.29	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			1,080.70000	1.08070	1,060,600	6.50	0.00	0	4,150
R186	On	01/08/2019	Bond Future	8.70	Call			2,153.66000	2.15366	2,167,510	6.50	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			2,207.77000	2.20777	2,179,930	6.24	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			973.31000	0.97331	979,420	6.24	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			540.67000	0.54067	527,350	6.86	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			3,582.42000	3.58242	3,603,050	6.86	0.00	0	6,000
R186	On	07/11/2019	Bond Future	8.95	Put			1,321.94000	1.32194	1,305,160	6.65	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			1,338.09000	1.33809	1,321,180	6.64	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			2,700.64000	2.70064	2,715,430	6.41	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			1,723.53000	1.72353	1,703,860	6.41	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			3,117.81000	3.11781	3,091,380	6.04	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,289.13000	1.28913	1,297,160	6.04	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.95	Call			3,504.92000	3.50492	3,522,600	6.65	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			3,543.36000	3.54336	3,561,170	6.67	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			1,305.97000	1.30597	1,289,320	6.67	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,466.64000	3.46664	3,484,190	6.64	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,569.59000	2.56959	2,582,970	6.52	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			2,634.07000	2.63407	2,612,480	6.52	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,508.18000	2.50818	2,521,340	6.50	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			2,681.23000	2.68123	2,659,420	6.50	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,538.60000	2.53860	2,551,870	6.51	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			2,657.35000	2.65735	2,635,650	6.51	0.00	0	0
Total R186 Option												0.00	0	90,120
Total For R186												8,269,241,219.05	72,937	212,962
R197	On	02/05/2019	Bond Future			302.67467	302.67467	302.60725	302.60725			287,540,936.50	950	2,500
R197	On	01/08/2019	Bond Future			300.85726	300.85726	300.78968	300.78968			285,814,397.00	950	2,500
R197	On	07/11/2019	Bond Future			307.10310	307.10310	307.03467	307.03467			0.00	0	0
R197	On	06/02/2020	Bond Future			305.56979	305.56979	305.50043	305.50043			0.00	0	0
Total R197 Future												573,355,333.50	1,900	5,000
Total For R197												573,355,333.50	1,900	5,000
R202	On	02/05/2019	Bond Future			236.02278	236.02278	234.19798	234.19798			1,987,075,784.82	8,419	7,085
R202	On	01/08/2019	Bond Future			236.45764	236.45764	234.59991	234.59991			1,910,341,273.56	8,079	9,006
R202	On	07/11/2019	Bond Future			241.36659	241.36659	239.47056	239.47056			0.00	0	0
R202	On	06/02/2020	Bond Future			242.10952	242.10952	240.17611	240.17611			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 Future									3,897,417,058.38	16,498	16,091
Total For R202									3,897,417,058.38	16,498	16,091
R2023 On 02/05/2019 Bond Future			7.64373	101.76118	7.64909	101.74368		2.59	25,440,295.00	250	34,298
R2023 On 01/08/2019 Bond Future			7.65572	103.62949	7.66140	103.61201		2.70	28,705,368.73	277	30,512
R2023 On 07/11/2019 Bond Future			7.65407	101.82039	7.66022	101.80271		3.07	0.00	0	0
R2023 On 06/02/2020 Bond Future			7.63048	103.82440	7.63714	103.80655		2.95	0.00	0	0
Total R2023 Future									54,145,663.73	527	64,810
R2023 On 02/05/2019 Bond Future	8.46	Call			2,604.96000	2,604.96	2,622,430	3.67	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.46	Put			0.05000	0.00005	0,020	3.67	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.44	Call			2,541.73000	2,541.73	2,559,200	3.63	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.44	Put			0.06000	0.00006	0,030	3.63	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.45	Call			2,573.34000	2,573.34	2,590,820	3.65	0.00	0	0
R2023 On 02/05/2019 Bond Future	8.45	Put			0.05000	0.00005	0,030	3.65	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.94	Call			3,868.09000	3,868.09	3,884,320	3.80	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.94	Put			26.52000	0.02652	25,270	3.80	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.95	Call			3,896.46000	3,896.46	3,912,730	3.80	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.95	Put			25.56000	0.02556	24,350	3.80	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.93	Call			3,839.75000	3,839.75	3,855,950	3.80	0.00	0	0
R2023 On 01/08/2019 Bond Future	8.93	Put			27.51000	0.02751	26,230	3.80	0.00	0	0
R2023 On 07/11/2019 Bond Future	8.00	Call			1,542.66000	1,542.66	1,552,090	3.25	0.00	0	0
R2023 On 07/11/2019 Bond Future	8.00	Put			572.14000	0.57214	563,890	3.25	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.98	Call			1,501.82000	1,501.82	1,511,100	3.24	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.98	Put			588.10000	0.58810	579,700	3.24	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.99	Call			1,522.33000	1,522.33	1,531,680	3.24	0.00	0	0
R2023 On 07/11/2019 Bond Future	7.99	Put			580.21000	0.58021	571,880	3.24	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Put			1,190.98000	1,190.98	1,179,630	2.79	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Call			918.20000	0.91820	924,770	2.80	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Put			1,178.87000	1,178.87	1,167,590	2.80	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Call			888.75000	0.88875	895,180	2.79	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Put			1,203.20000	1,203.20	1,191,780	2.79	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Call			903.42000	0.90342	909,920	2.79	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									54,145,663.73	527	64,810
R2030 On 02/05/2019 Bond Future			8.99364	95.34830	9.02453	95.14818		8.60	236,940,525.50	2,485	38,615
R2030 On 01/08/2019 Bond Future			9.05292	93.09403	9.08493	92.89059		8.94	231,338,664.55	2,485	19,382
R2030 On 07/11/2019 Bond Future			9.10274	95.00328	9.13600	94.79585		8.89	0.00	0	0
R2030 On 06/02/2020 Bond Future			9.14279	92.86365	9.17729	92.65232		9.77	0.00	0	0
Total R2030 Future									468,279,190.05	4,970	57,997
R2030 On 02/05/2019 Bond Future	10.20	Call			7,206.63000	7,206.63	7,406,730	10.11	0.00	0	0
R2030 On 02/05/2019 Bond Future	10.20	Put			0.03000	0.00003	0,010	10.11	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/05/2019	Bond Future	9.41	Call			2,513.44000	2.51344	2,692,110	9.18	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.41	Put			63.72000	0.06372	42,270	9.18	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Call			2,398.30000	2.39830	2,574,310	9.14	0.00	0	0
R2030	On	02/05/2019	Bond Future	9.39	Put			73.55000	0.07355	49,440	9.14	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Put			1,139.14000	1.13914	985,560	8.49	0.00	0	0
R2030	On	02/05/2019	Bond Future	8.90	Call			328.87000	0.32887	375,410	8.49	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Call			2,455.72000	2.45572	2,633,100	9.16	0.00	0	3,000
R2030	On	02/05/2019	Bond Future	9.40	Put			68.46000	0.06846	45,720	9.16	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Put			2,898.16000	2.89816	2,755,250	8.40	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			870.68000	0.87068	931,210	8.40	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			558.89000	0.55889	512,430	9.51	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.27	Put			1,256.36000	1.25636	1,171,230	8.96	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			357.14000	0.35714	324,910	9.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			5,357.46000	5.35746	5,527,610	9.86	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			1,975.61000	1.97561	2,080,400	8.84	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	8.35	Put			5,056.69000	5.05669	4,875,050	7.90	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			233.04000	0.23304	254,840	7.90	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.69	Call			4,295.25000	4.29525	4,452,230	9.51	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Call			5,409.20000	5.40920	5,579,890	9.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			364.19000	0.36419	331,440	9.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Call			2,421.01000	2.42101	2,539,320	8.96	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			4,246.13000	4.24613	4,402,380	9.49	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			569.87000	0.56987	522,680	9.49	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.92	Call			5,461.02000	5.46102	5,632,230	9.89	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			3,344.87000	3.34487	3,191,030	8.25	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			661.34000	0.66134	710,940	8.25	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			1,563.89000	1.56389	1,465,240	8.84	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			371.38000	0.37138	338,090	9.86	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Put			1,377.77000	1.37777	1,287,090	8.91	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Call			2,229.69000	2.22969	2,342,450	8.91	0.00	0	5,400
R2030	On	07/11/2019	Bond Future	9.48	Put			1,631.99000	1.63199	1,553,140	9.12	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,781.74000	3.78174	3,911,040	9.13	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			1,611.57000	1.61157	1,533,440	9.13	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,701.99000	3.70199	3,829,840	9.11	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			1,652.62000	1.65262	1,573,040	9.11	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Call			3,741.78000	3.74178	3,870,360	9.12	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			3,097.06000	3.09706	3,199,650	9.65	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			3,325.51000	3.32551	3,216,770	9.65	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			3,129.72000	3.12972	3,232,950	9.66	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			3,296.83000	3.29683	3,188,730	9.66	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			3,162.54000	3.16254	3,266,410	9.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/02/2020	Bond Future	9.16	Put			3,268.37000	3.26837	3,160,910	9.67	0.00	0	0
Total R2030 Option												0.00	0	34,050
Total For R2030												468,279,190.05	4,970	92,047
R2032	On	02/05/2019	Bond Future			9.23335	93.49329	9.25917	93.31105		9.78	238,033,916.34	2,546	23,120
R2032	On	01/08/2019	Bond Future			9.29145	95.20977	9.31811	95.02451		9.71	247,735,821.54	2,602	18,550
R2032	On	07/11/2019	Bond Future			9.34743	92.99991	9.37506	92.81103		10.13	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.39266	94.83068	9.42123	94.63822		10.77	0.00	0	0
Total R2032 Future												485,769,737.88	5,148	41,670
R2032	On	02/05/2019	Bond Future	9.62	Call			2,585.97000	2.58597	2,742,110	10.39	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.62	Put			90.59000	0.09059	64,490	10.39	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Call			2,647.77000	2.64777	2,805,300	10.41	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.63	Put			84.58000	0.08458	59,870	10.41	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Call			2,524.42000	2.52442	2,679,130	10.36	0.00	0	0
R2032	On	02/05/2019	Bond Future	9.61	Put			96.93000	0.09693	69,400	10.36	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			5,666.08000	5.66608	5,817,310	10.64	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			455.01000	0.45501	420,980	10.64	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			5,721.45000	5.72145	5,873,200	10.66	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			446.43000	0.44643	412,920	10.66	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			5,610.68000	5.61068	5,761,380	10.62	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			463.63000	0.46363	429,070	10.62	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			4,093.84000	4.09384	4,208,900	10.35	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			1,846.28000	1.84628	1,772,460	10.35	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			4,136.74000	4.13674	4,252,450	10.36	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			1,823.25000	1.82325	1,750,080	10.36	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			4,050.87000	4.05087	4,165,260	10.34	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			1,869.30000	1.86930	1,794,810	10.34	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			3,524.13000	3.52413	3,616,930	10.68	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			3,734.53000	3.73453	3,634,870	10.68	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			3,558.75000	3.55875	3,652,120	10.69	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			3,701.71000	3.70171	3,602,620	10.69	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			3,489.68000	3.48968	3,581,900	10.67	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			3,767.59000	3.76759	3,667,350	10.67	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												485,769,737.88	5,148	41,670
R2035	On	02/05/2019	Bond Future			9.44341	96.99585	9.49434	96.59713		10.57	76,141,742.25	785	48,826
R2035	On	01/08/2019	Bond Future			9.50232	98.77662	9.55486	98.37098		10.51	77,539,646.70	785	14,661
R2035	On	07/11/2019	Bond Future			9.56256	96.29704	9.61694	95.88320		11.01	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.61450	98.19251	9.67067	97.77072		11.75	0.00	0	0
Total R2035 Future												153,681,388.95	1,570	63,487
R2035	On	02/05/2019	Bond Future	9.73	Put			230.91000	0.23091	147,120	10.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/05/2019	Bond Future	9.74	Call			2,106.08000	2.10608	2,425,030	10.95	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			217.01000	0.21701	137,240	10.95	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			2,168.56000	2.16856	2,491,410	10.96	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			203.77000	0.20377	127,900	10.96	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,044.17000	2.04417	2,359,100	10.93	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			717.59000	0.71759	632,260	11.76	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			5,697.67000	5.69767	6,019,210	11.78	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			705.14000	0.70514	621,040	11.78	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,756.56000	5.75656	6,079,310	11.80	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			693.05000	0.69305	610,160	11.80	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,639.05000	5.63905	5,959,360	11.76	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			4,191.23000	4.19123	4,440,550	11.15	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			2,299.94000	2.29994	2,135,420	11.15	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			4,237.21000	4.23721	4,487,970	11.16	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			2,272.34000	2.27234	2,109,260	11.16	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			4,283.38000	4.28338	4,535,590	11.17	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			2,245.01000	2.24501	2,083,380	11.17	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			3,787.51000	3.78751	3,993,770	11.62	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			4,394.14000	4.39414	4,178,610	11.62	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			3,825.19000	3.82519	4,032,690	11.62	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			4,356.31000	4.35631	4,142,020	11.62	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,862.69000	3.86269	4,071,430	11.63	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			4,318.39000	4.31839	4,105,340	11.63	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												153,681,388.95	1,570	63,487
R2037	On	02/05/2019	Bond Future			9.51890	93.58287	9.56987	93.18009		11.14	1,179,986,407.83	12,609	39,167
R2037	On	01/08/2019	Bond Future			9.58148	91.04588	9.63405	90.63602		11.61	1,147,997,500.92	12,609	25,570
R2037	On	07/11/2019	Bond Future			9.63698	92.91314	9.69126	92.49513		11.63	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.68395	90.48185	9.73992	90.05571		13.02	0.00	0	0
Total R2037 Future												2,327,983,908.75	25,218	64,737
R2037	On	02/05/2019	Bond Future	9.79	Put			245.58000	0.24558	156,680	11.21	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			2,016.08000	2.01608	2,334,230	11.22	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			230.69000	0.23069	146,060	11.22	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			2,078.36000	2.07836	2,400,640	11.24	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			216.60000	0.21660	136,100	11.24	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Call			1,954.50000	1.95450	2,268,380	11.21	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			5,641.98000	5.64198	5,968,320	12.60	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			684.20000	0.68420	600,680	12.60	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,701.21000	5.70121	6,028,780	12.63	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			672.17000	0.67217	589,880	12.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/08/2019	Bond Future	10.29	Call			5,582.88000	5.58288	5,907,970	12.58	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			696.44000	0.69644	611,670	12.58	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			4,354.73000	4.35473	4,608,470	11.88	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			2,327.49000	2.32749	2,163,220	11.88	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,401.09000	4.40109	4,656,270	11.89	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			2,299.75000	2.29975	2,136,920	11.89	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			4,308.56000	4.30856	4,560,860	11.87	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			2,355.51000	2.35551	2,189,800	11.87	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			3,929.41000	3.92941	4,140,090	12.94	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			4,462.23000	4.46223	4,246,770	12.94	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3,967.68000	3.96768	4,179,600	12.95	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			4,424.01000	4.42401	4,209,790	12.95	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			3,891.31000	3.89131	4,100,750	12.93	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			4,500.72000	4.50072	4,284,020	12.93	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,327,983,908.75	25,218	64,737
R2040	On	02/05/2019	Bond Future			9.60387	96.97173	9.65483	96.53796		11.53	1,155,418,162.95	11,915	16,022
R2040	On	01/08/2019	Bond Future			9.66637	94.24667	9.71890	93.80527		12.04	1,564,211,981.99	16,597	16,547
R2040	On	07/11/2019	Bond Future			9.72208	96.17966	9.77629	95.72940		12.08	0.00	0	0
R2040	On	06/02/2020	Bond Future			9.76947	93.56207	9.82532	93.10310		13.57	0.00	0	0
Total R2040 Future												2,719,630,144.94	28,512	32,569
R2040	On	02/05/2019	Bond Future	9.88	Put			261.93000	0.26193	167,320	11.75	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Put			1,136.08000	1.13608	871,710	11.28	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.60	Call			669.24000	0.66924	838,640	11.28	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	10.15	Put			41.19000	0.04119	21,280	12.31	0.00	0	880
R2040	On	02/05/2019	Bond Future	10.15	Call			4,095.90000	4.09590	4,509,760	12.31	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.65	Put			908.20000	0.90820	677,240	11.37	0.00	0	880
R2040	On	02/05/2019	Bond Future	9.90	Call			2,274.50000	2.27450	2,622,540	11.79	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			231.23000	0.23123	145,500	11.79	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			2,141.18000	2.14118	2,480,340	11.75	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.65	Call			867.23000	0.86723	1,070,040	11.37	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Put			28.25000	0.02825	14,010	12.43	0.00	0	0
R2040	On	02/05/2019	Bond Future	10.20	Call			4,476.78000	4.47678	4,896,310	12.43	0.00	0	1,150
R2040	On	02/05/2019	Bond Future	9.89	Call			2,207.50000	2.20750	2,551,170	11.77	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			246.18000	0.24618	156,080	11.77	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			766.46000	0.76646	674,490	13.26	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			5,925.01000	5.92501	6,271,730	13.21	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			793.71000	0.79371	699,030	13.21	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			5,987.64000	5.98764	6,335,730	13.23	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			779.89000	0.77989	686,580	13.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/08/2019	Bond Future	10.38	Call			6,050.54000	6.05054	6,399,970	13.26	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,741.22000	4.74122	5,015,210	12.48	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			2,519.39000	2.51939	2,343,120	12.48	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			4,639.76000	4.63976	4,910,690	12.44	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			2,577.41000	2.57741	2,398,080	12.44	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			4,690.39000	4.69039	4,962,860	12.46	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			2,548.24000	2.54824	2,370,450	12.46	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			4,201.19000	4.20119	4,429,050	13.34	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			4,738.34000	4.73834	4,507,230	13.34	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			4,119.05000	4.11905	4,344,190	13.32	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			4,821.64000	4.82164	4,587,810	13.32	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			4,160.19000	4.16019	4,386,700	13.33	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			4,780.00000	4.78000	4,547,540	13.33	0.00	0	0
Total R2040 Option												0.00	0	4,060
Total For R2040												2,719,630,144.94	28,512	36,629
R2044	On	02/05/2019	Bond Future			9.61344	94.19372	9.67441	93.66280		12.13	1,403,392,234.28	14,899	24,898
R2044	On	01/08/2019	Bond Future			9.67290	91.54276	9.73569	91.00249		12.68	1,254,685,068.56	13,706	13,146
R2044	On	07/11/2019	Bond Future			9.72579	93.42030	9.79053	92.86907		12.75	0.00	0	0
R2044	On	06/02/2020	Bond Future			9.77067	90.87374	9.83730	90.31180		14.35	0.00	0	0
Total R2044 Future												2,658,077,302.84	28,605	38,044
R2044	On	02/05/2019	Bond Future	9.91	Call			2,256.39000	2.25639	2,683,530	12.42	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			252.28000	0.25228	148,500	12.42	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			2,324.57000	2.32457	2,756,810	12.44	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			237.03000	0.23703	138,350	12.44	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			2,188.89000	2.18889	2,610,740	12.40	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			268.35000	0.26835	159,280	12.40	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			4,398.51000	4.39851	4,019,360	11.97	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Call			6,125.45000	6.12545	6,554,370	13.99	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			799.61000	0.79961	688,260	13.99	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			6,189.05000	6.18905	6,619,580	14.01	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Put			785.93000	0.78593	676,190	14.01	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			6,061.95000	6.06195	6,489,260	13.96	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			1,084.53000	1.08453	1,245,650	11.97	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.86	Put			2,008.39000	2.00839	1,779,160	12.86	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			3,062.41000	3.06241	3,373,450	12.86	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			7,024.99000	7.02499	7,474,570	14.34	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			813.52000	0.81352	700,560	13.96	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.53	Put			627.83000	0.62783	537,140	14.34	0.00	0	100
R2044	On	07/11/2019	Bond Future	10.06	Call			4,834.76000	4.83476	5,172,460	13.19	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			2,599.07000	2.59907	2,385,540	13.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/11/2019	Bond Future	10.07	Call			4,886.63000	4.88663	5,226,160	13.21	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			2,569.75000	2.56975	2,358,050	13.21	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,783.36000	4.78336	5,119,200	13.17	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			2,628.98000	2.62898	2,413,590	13.17	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			4,914.12000	4.91412	4,632,340	14.10	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Call			4,303.71000	4.30371	4,585,530	14.11	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,871.33000	4.87133	4,591,210	14.11	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			4,345.63000	4.34563	4,629,100	14.12	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,828.53000	4.82853	4,550,060	14.12	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			4,261.65000	4.26165	4,541,810	14.10	0.00	0	0
Total R2044 Option												0.00	0	300
Total For R2044												2,658,077,302.84	28,605	38,344
R2048	On	02/05/2019	Bond Future			9.56241	93.67302	9.61323	93.21350		12.55	2,976,085,518.42	31,771	86,735
R2048	On	01/08/2019	Bond Future			9.61437	95.39282	9.66663	94.92521		12.53	3,149,775,523.58	33,019	31,621
R2048	On	07/11/2019	Bond Future			9.66727	92.90732	9.72115	92.43023		13.22	0.00	0	0
R2048	On	06/02/2020	Bond Future			9.71277	94.73611	9.76821	94.24979		14.20	0.00	0	0
Total R2048 Future												6,125,861,042.00	64,790	118,356
R2048	On	02/05/2019	Bond Future	9.90	Call			2,699.63000	2.69963	3,087,970	12.83	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			179.77000	0.17977	108,590	12.83	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Call			2,773.67000	2.77367	3,165,820	12.85	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.91	Put			168.13000	0.16813	100,760	12.85	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Call			2,626.16000	2.62616	3,010,540	12.81	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.89	Put			192.13000	0.19213	116,990	12.81	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			6,439.83000	6.43983	6,813,390	13.70	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			768.09000	0.76809	674,040	13.70	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			6,505.91000	6.50591	6,880,850	13.72	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			754.64000	0.75464	661,970	13.72	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			6,572.10000	6.57210	6,948,400	13.75	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			741.42000	0.74142	650,110	13.75	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			5,117.95000	5.11795	5,413,830	13.59	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			2,548.68000	2.54868	2,367,470	13.59	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			5,172.44000	5.17244	5,469,910	13.61	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			2,519.40000	2.51940	2,339,780	13.61	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			5,063.90000	5.06390	5,358,170	13.57	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			2,578.55000	2.57855	2,395,730	13.57	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			5,011.33000	5.01133	4,769,480	14.17	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			4,500.87000	4.50087	4,742,490	14.15	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			5,099.85000	5.09985	4,855,150	14.15	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			4,544.51000	4.54451	4,787,560	14.16	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			5,055.25000	5.05525	4,811,980	14.16	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 06/02/2020 Bond Future	9.72	Call			4,588.69000	4.58869	4,833,160	14.17	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									6,125,861,042.00	64,790	118,356
R207 On 02/05/2019 Bond Future			6.71510	102.58414	6.71350	102.58521		0.18	0.00	0	6,013
R207 On 01/08/2019 Bond Future			6.25364	100.82648	6.25027	100.82794		0.17	0.00	0	50
R207 On 07/11/2019 Bond Future			4.05130	102.89407	4.04187	102.89576		0.07	0.00	0	0
Total R207 Future									0.00	0	6,063
R207 On 02/05/2019 Bond Future	7.62	Call			602.54000	0.60254	601,470	0.32	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			609.15000	0.60915	608,080	0.32	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			595.92000	0.59592	594,850	0.32	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Call			473.41000	0.47341	471,930	0.40	0.00	0	0
R207 On 01/08/2019 Bond Future	7.34	Put			1.13000	0.00113	1,110	0.40	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Call			477.66000	0.47766	476,180	0.40	0.00	0	0
R207 On 01/08/2019 Bond Future	7.35	Put			1.07000	0.00107	1,050	0.40	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Call			469.15000	0.46915	467,680	0.40	0.00	0	0
R207 On 01/08/2019 Bond Future	7.33	Put			1.19000	0.00119	1,180	0.40	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			354.48000	0.35448	356,170	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Put			352.68000	0.35268	354,370	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			356.29000	0.35629	357,980	0.10	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	6,063
R208 On 02/05/2019 Bond Future			6.80256	100.58114	6.81724	100.55540		0.83	0.00	0	14,469
R208 On 01/08/2019 Bond Future			6.69876	102.42775	6.71554	102.40190		0.88	0.00	0	2,606
R208 On 07/11/2019 Bond Future			6.48953	101.12257	6.50958	101.09637		0.92	0.00	0	0
R208 On 06/02/2020 Bond Future			6.14625	103.11292	6.17072	103.08635		0.87	0.00	0	0
Total R208 Future									0.00	0	17,075
R208 On 02/05/2019 Bond Future	8.03	Put			0.00000	0.00000	0,000	1.46	0.00	0	0
R208 On 02/05/2019 Bond Future	8.04	Call			2,114.24000	2.11424	2,139,980	1.46	0.00	0	0
R208 On 02/05/2019 Bond Future	8.04	Put			0.00000	0.00000	0,000	1.46	0.00	0	0
R208 On 02/05/2019 Bond Future	8.02	Call			2,080.13000	2.08013	2,105,870	1.46	0.00	0	0
R208 On 02/05/2019 Bond Future	8.02	Put			0.00000	0.00000	0,000	1.46	0.00	0	0
R208 On 02/05/2019 Bond Future	8.03	Call			2,097.19000	2.09719	2,122,930	1.46	0.00	0	0
R208 On 01/08/2019 Bond Future	8.15	Call			2,179.66000	2.17966	2,205,210	1.67	0.00	0	0
R208 On 01/08/2019 Bond Future	8.15	Put			2.57000	0.00257	2,270	1.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/08/2019	Bond Future	8.16	Call			2,194.49000	2.19449	2,220,050	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			2.45000	0.00245	2,160	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,209.32000	2.20932	2,234,890	1.67	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			2.33000	0.00233	2,050	1.67	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			570.65000	0.57065	588,470	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			153.30000	0.15330	144,920	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			581.04000	0.58104	598,990	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			150.71000	0.15071	142,460	1.07	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			560.04000	0.56004	577,730	1.06	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			155.68000	0.15568	147,170	1.06	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			293.09000	0.29309	305,460	0.85	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			337.31000	0.33731	323,110	0.85	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			298.66000	0.29866	311,180	0.85	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			332.02000	0.33202	317,970	0.85	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			287.20000	0.28720	299,430	0.85	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			342.29000	0.34229	327,950	0.85	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	17,075
R209	On	02/05/2019	Bond Future			9.38248	74.32382	9.42829	74.01610		11.95	449,510,463.36	6,048	32,935
R209	On	01/08/2019	Bond Future			9.43470	75.68834	9.48181	75.37525		11.95	386,464,664.04	5,106	69,981
R209	On	07/11/2019	Bond Future			9.48513	74.08722	9.53371	73.76784		12.49	0.00	0	0
R209	On	06/02/2020	Bond Future			9.52612	75.54554	9.57610	75.22000		13.32	0.00	0	0
Total R209 Future												835,975,127.40	11,154	102,916
R209	On	02/05/2019	Bond Future	10.50	Call			6,693.25000	6.69325	7,000,820	14.05	0.00	0	0
R209	On	02/05/2019	Bond Future	10.50	Put			0.23000	0.00023	0,080	14.05	0.00	0	11,560
R209	On	02/05/2019	Bond Future	10.71	Call			7,898.19000	7.89819	8,205,890	14.05	0.00	0	0
R209	On	02/05/2019	Bond Future	10.71	Put			0.02000	0.00002	0,000	14.05	0.00	0	760
R209	On	02/05/2019	Bond Future	9.95	Put			27.56000	0.02756	14,760	12.86	0.00	0	0
R209	On	02/05/2019	Bond Future	9.95	Call			3,403.48000	3.40348	3,698,400	12.86	0.00	0	760
R209	On	02/05/2019	Bond Future	9.68	Call			1,836.70000	1.83670	2,082,550	12.26	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			178.86000	0.17886	116,990	12.26	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Put			997.80000	0.99780	795,910	11.70	0.00	0	0
R209	On	02/05/2019	Bond Future	9.35	Call			470.77000	0.47077	576,600	11.70	0.00	0	760
R209	On	02/05/2019	Bond Future	9.69	Call			1,890.44000	1.89044	2,139,320	12.28	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			167.87000	0.16787	109,030	12.28	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			1,944.67000	1.94467	2,196,470	12.29	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			157.46000	0.15746	101,540	12.29	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			6,440.12000	6.44012	6,711,300	13.92	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			355.69000	0.35569	313,780	13.92	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Call			4,849.53000	4.84953	5,096,490	13.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/08/2019	Bond Future	10.15	Put			610.32000	0.61032	544,190	13.20	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			2,577.30000	2.57730	2,388,210	11.67	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			589.50000	0.58950	525,240	13.24	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			1,358.22000	1.35822	1,482,220	11.67	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			1,121.30000	1.12130	1,014,020	12.42	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			3,186.11000	3.18611	3,391,920	12.42	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.16	Call			4,899.77000	4.89977	5,147,670	13.22	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			599.88000	0.59988	534,690	13.22	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,950.00000	4.95000	5,198,830	13.24	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,747.27000	3.74727	3,939,750	12.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			2,031.86000	2.03186	1,904,960	12.91	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,787.91000	3.78791	3,981,470	12.93	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			2,009.23000	2.00923	1,883,410	12.93	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,828.51000	3.82851	4,023,130	12.95	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			1,986.64000	1.98664	1,861,880	12.95	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			3,290.20000	3.29020	3,449,720	13.06	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,786.70000	3.78670	3,620,680	13.06	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			3,322.77000	3.32277	3,483,240	13.07	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,753.75000	3.75375	3,588,680	13.07	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			3,355.48000	3.35548	3,516,920	13.08	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,721.03000	3.72103	3,556,930	13.08	0.00	0	0
Total R209 Option												0.00	0	36,520
Total For R209												835,975,127.40	11,154	139,436
R210	On	02/05/2019	Bond Future			186.54391	186.54391	186.50284	186.50284			98,122,096.66	526	2,251
R210	On	01/08/2019	Bond Future			190.01513	190.01513	189.97393	189.97393			206,546,446.31	1,087	2,142
R210	On	07/11/2019	Bond Future			191.36044	191.36044	191.31870	191.31870			0.00	0	0
R210	On	06/02/2020	Bond Future			195.16972	195.16972	195.12742	195.12742			0.00	0	0
Total R210 Future												304,668,542.97	1,613	4,393
Total For R210												304,668,542.97	1,613	4,393
R212	On	02/05/2019	Bond Future			157.92375	157.92375	157.66190	157.66190			0.00	0	7,946
R212	On	01/08/2019	Bond Future			158.67463	158.67463	158.40848	158.40848			0.00	0	1,526
R212	On	07/11/2019	Bond Future			161.96883	161.96883	161.69740	161.69740			0.00	0	0
R212	On	06/02/2020	Bond Future			162.95342	162.95342	162.67682	162.67682			0.00	0	0
Total R212 Future												0.00	0	9,472
Total For R212												0.00	0	9,472
R213	On	02/05/2019	Bond Future			9.11780	86.14826	9.14357	85.98352		9.51	156,703,684.94	1,819	27,702
R213	On	01/08/2019	Bond Future			9.17143	87.72988	9.19804	87.56241		9.52	159,580,651.72	1,819	1,819
R213	On	07/11/2019	Bond Future			9.22570	85.97548	9.25328	85.80476		9.88	0.00	0	0
R213	On	06/02/2020	Bond Future			9.27137	87.66774	9.29992	87.49376		10.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Future												316,284,336.66	3,638	29,521
R213	On	02/05/2019	Bond Future	9.49	Call			2,252.96000	2.25296	2,394,400	9.83	0.00	0	0
R213	On	02/05/2019	Bond Future	9.49	Put			79.44000	0.07944	56,140	9.83	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Call			2,308.92000	2.30892	2,451,690	9.84	0.00	0	0
R213	On	02/05/2019	Bond Future	9.50	Put			73.78000	0.07378	51,810	9.84	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Call			2,197.31000	2.19731	2,337,350	9.81	0.00	0	0
R213	On	02/05/2019	Bond Future	9.48	Put			85.48000	0.08548	60,780	9.81	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			5,210.45000	5.21045	5,346,840	10.65	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Put			423.11000	0.42311	392,030	10.65	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			5,260.83000	5.26083	5,397,680	10.67	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			415.40000	0.41540	384,780	10.67	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			5,160.26000	5.16026	5,296,180	10.63	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			431.07000	0.43107	399,520	10.63	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,755.61000	3.75561	3,859,250	10.30	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			1,707.88000	1.70788	1,640,800	10.30	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,795.93000	3.79593	3,900,140	10.32	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			1,688.41000	1.68841	1,621,900	10.32	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,715.44000	3.71544	3,818,510	10.29	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			1,727.57000	1.72757	1,659,920	10.29	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			3,156.65000	3.15665	3,240,020	10.43	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			3,400.05000	3.40005	3,309,440	10.43	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			3,189.17000	3.18917	3,273,050	10.44	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			3,371.51000	3.37151	3,281,410	10.44	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			3,221.85000	3.22185	3,306,240	10.46	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			3,343.19000	3.34319	3,253,600	10.46	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												316,284,336.66	3,638	29,521
R214	On	02/05/2019	Bond Future			9.57752	73.22521	9.63337	72.83392		12.91	901,402,335.10	12,310	11,003
R214	On	01/08/2019	Bond Future			9.63032	74.56957	9.68772	74.17140		12.86	410,356,343.71	5,503	4,114
R214	On	07/11/2019	Bond Future			9.68419	72.79918	9.74334	72.39292		13.50	0.00	0	0
R214	On	06/02/2020	Bond Future			9.73060	74.23210	9.79144	73.81797		14.42	0.00	0	0
Total R214 Future												1,311,758,678.81	17,813	15,117
R214	On	02/05/2019	Bond Future	9.86	Call			1,779.55000	1.77955	2,085,940	13.12	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put			225.92000	0.22592	141,020	13.12	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call			1,833.67000	1.83367	2,144,020	13.14	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put			212.73000	0.21273	131,790	13.14	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call			1,725.99000	1.72599	2,028,310	13.10	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put			239.78000	0.23978	150,810	13.10	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Call			4,909.64000	4.90964	5,221,720	14.04	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			683.94000	0.68394	597,850	14.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.34	Call			4,960.87000	4.96087	5,274,160	14.07	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			672.57000	0.67257	587,690	14.07	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,858.61000	4.85861	5,169,480	14.02	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			695.60000	0.69560	608,300	14.02	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,933.17000	3.93317	4,180,340	13.86	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			2,146.26000	2.14626	1,987,170	13.86	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,975.15000	3.97515	4,223,660	13.88	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			2,122.62000	2.12262	1,964,870	13.88	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,891.55000	3.89155	4,137,370	13.84	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			2,170.35000	2.17035	2,009,910	13.84	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			3,580.98000	3.58098	3,787,420	14.39	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			4,067.66000	4.06766	3,859,970	14.39	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			3,614.79000	3.61479	3,822,430	14.40	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			4,033.03000	4.03303	3,826,540	14.40	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			3,547.04000	3.54704	3,752,300	14.38	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			4,102.26000	4.10226	3,893,390	14.38	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214											1,311,758,678.81	17,813	15,117	
Total for Bond											34,830,856,428.92	323,734	1,048,966	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170											0.00	0	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23											0.00	0	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A											0.00	0	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26											0.00	0	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A											0.00	0	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33											0.00	0	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/05/2019 GOVI			662.99000	662.99000	660.99600	660.99600				510,502,300.00	77	134

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/08/2019	GOVI			675.16700	675.16700	673.13900	673.13900			506,375,250.00	75	388
GOVI	On	07/11/2019	GOVI			689.01100	689.01100	686.94300	686.94300			0.00	0	0
GOVI	On	06/02/2020	GOVI			702.56900	702.56900	700.46100	700.46100			0.00	0	0
Total GOVI Future												1,016,877,550.00	152	522
GOVI	On	02/05/2019	GOVI	647.86	Call			131,360.00000	13.13600	151,300,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.86	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Call			131,260.00000	13.12600	151,200,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.87	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Call			131,160.00000	13.11600	151,100,000		0.00	0	0
GOVI	On	02/05/2019	GOVI	647.88	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Call			344,590.00000	34.45900	364,870,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Call			344,490.00000	34.44900	364,770,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.69	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/08/2019	GOVI	638.67	Call			344,690.00000	34.46900	364,970,000		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			140,330.00000	14.03300	161,010,000		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			140,230.00000	14.02300	160,910,000		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			140,430.00000	14.04300	161,110,000		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			26,790.00000	2.67900	5,710,000		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			26,890.00000	2.68900	5,810,000		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			26,690.00000	2.66900	5,610,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												1,016,877,550.00	152	522
Total for GOVI												1,016,877,550.00	152	522
AL37	On	02/05/2019	Index Future			634.11900	634.11900	633.98700	633.98700			0.00	0	0
AL37	On	01/08/2019	Index Future			645.76500	645.76500	645.63300	645.63300			0.00	0	0
AL37	On	07/11/2019	Index Future			659.00700	659.00700	658.87300	658.87300			0.00	0	0
AL37	On	06/02/2020	Index Future			671.97400	671.97400	671.83900	671.83900			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/05/2019	Index Future			738.38400	738.38400	737.57500	737.57500			0.00	0	0
AL7T	On	01/08/2019	Index Future			751.94600	751.94600	751.12500	751.12500			0.00	0	0
AL7T	On	07/11/2019	Index Future			767.36400	767.36400	766.52800	766.52800			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 06/02/2020 Index Future			782.46400	782.46400	781.61200	781.61200			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 02/05/2019 Index Future			669.29700	669.29700	667.38400	667.38400			0.00	0	370
ALBI On 01/08/2019 Index Future			681.59000	681.59000	679.64400	679.64400			0.00	0	794
ALBI On 07/11/2019 Index Future			695.56600	695.56600	693.58100	693.58100			0.00	0	0
ALBI On 06/02/2020 Index Future			709.25300	709.25300	707.23000	707.23000			0.00	0	0
Total ALBI Future									0.00	0	1,164
Total For ALBI									0.00	0	1,164
IGOV On 02/05/2019 Index Future			257.75700	257.75700	256.58500	256.58500		1,105,777,530.00		429	316
IGOV On 01/08/2019 Index Future			262.55500	262.55500	261.36300	261.36300		1,100,105,450.00		419	718
IGOV On 07/11/2019 Index Future			268.00600	268.00600	266.78900	266.78900		0.00		0	0
IGOV On 06/02/2020 Index Future			273.34100	273.34100	272.10100	272.10100		0.00		0	0
Total IGOV Future								2,205,882,980.00		848	1,034
Total For IGOV								2,205,882,980.00		848	1,034
Total for Index								2,205,882,980.00		848	2,198
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000		0.00		0	0
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000		0.00		0	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000		0.00		0	0
Total Jibar Future								0.00		0	0
Total For JIBAR FUTURE								0.00		0	0
Total for Jibar								0.00		0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.30000	96.30000	96.31000	96.31000		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 :								38,053,616,958.92		324,734	1,051,737
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.57477		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			8.62500	101.79302	8.62500	101.76954		0.00		0	782,600
Total AA07 SPOT								0.00		0	782,600
Total For AA07								0.00		0	782,600
AB01/R On 24/11/2020 Spot Bond			10.00000	105.40300	10.00000	105.37600		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.67993	10.84000	104.64941				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.56806	11.37000	101.53755				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.66630	11.81000	101.63461				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	29.06924	100.00000	35.06792				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	26.96421	100.00000	26.90387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB034U SPOT									0.00	0	0
Total For AB034U									0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900			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			4.74000	4.74000	4.74000	279.13720		1,896,000,000,000.00	400,000,000	200,000,000	
Total ABCPI3 SPOT								1,896,000,000,000.00	400,000,000	200,000,000	
Total For ABCPI3								1,896,000,000,000.00	400,000,000	200,000,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ABF19U SPOT								0.00	0	0	
Total For ABF19U								0.00	0	0	
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.65986		0.00	0	0	
Total ABFN08 SPOT								0.00	0	0	
Total For ABFN08								0.00	0	0	
ABFN08 On 17/03/2026 Spot Bond					0.00000	101.02873		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	99.94717				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.19153				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.96259				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.28229				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.96133				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.53909				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.47082				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.66686				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.61429				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.41162				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.85439				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.26434				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 ABFN24 SPOT										0.00	0	300,000,000
Total For ABFN24										0.00	0	300,000,000
ABFN24 On 17/10/2024 Spot Bond					0.00000	100.03138				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN25 On 17/10/2029 Spot Bond					0.00000	102.02516				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN26 On 29/08/2021 Spot Bond					0.00000	101.25144				0.00	0	1,000,000,000
Total ABFN27 SPOT										0.00	0	1,000,000,000
Total For ABFN27										0.00	0	1,000,000,000
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.28883				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.79471				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.65203				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN30 On 15/11/2021 Spot Bond					0.00000	101.54468				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.59100				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.60021				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.74005				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.77739				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN35 On 07/02/2026 Spot Bond					0.00000	102.00317				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN36 SPOT										0.00	0	1,500,000,000
Total For ABFN36										0.00	0	1,500,000,000
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.84779				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total ABFN38 SPOT										10,000,000,000,000.00	60,000,000,000	60,000,000,000
Total For ABFN38										10,000,000,000,000.00	60,000,000,000	60,000,000,000
ABK10 On 14/02/2020 Spot Bond					0.00000	103.18376				0.00	0	300,000,000
Total ABK10 SPOT										0.00	0	300,000,000
Total For ABK10										0.00	0	300,000,000
ABK11 On 20/05/2019 Spot Bond					0.00000	101.75665				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	99.39368				0.00	0	12,451,900
Total ABK12 SPOT										0.00	0	12,451,900
Total For ABK12										0.00	0	12,451,900
ABK6 On 05/06/2020 Spot Bond					0.00000	101.32784				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	101.28562				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.69671				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	101.62324				0.00	0	35,614,300
Total ABK9 SPOT										0.00	0	35,614,300
Total For ABK9										0.00	0	35,614,300
ABKI02 On 05/06/2020 Spot Bond			5.92000	5.92000	5.92000	146.24437				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	51.76468	100.00000	51.65263				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			6.47000	6.47000	6.47000	126.75758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	19.08559	100.00000	19.04451				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			8.64000	8.64000	8.64000	118.44814				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.46107	100.00000	9.44081				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	92.06265				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.05000	196.60272	4.05000	196.59317				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.94000	3.94000	3.94000	127.40260				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			4.16000	4.16000	4.16000	171.35134				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			3.82000	3.82000	3.82000	218.36371				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			9.25500	9.25500	9.25500	96.35648				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.86000	9.86000	9.86000	106.93467				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			8.00000	8.00000	8.00000	98.23532				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.40500	10.40500	10.40500	104.04112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.02500	102.90259	8.02500	102.88047			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			8.18500	105.19857	8.18500	105.17526			0.00	0	40,330,800
Total ABS12 SPOT									0.00	0	40,330,800
Total For ABS12									0.00	0	40,330,800
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.19305	9.20000	104.16716			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			8.70500	106.87199	8.70500	106.84683			0.00	0	4,024,900
Total ABS13 SPOT									0.00	0	4,024,900
Total For ABS13									0.00	0	4,024,900
ABS14 On 11/11/2020 Spot Bond			7.83500	106.32416	7.83500	106.30159			0.00	0	500,000
Total ABS14 SPOT									0.00	0	500,000
Total For ABS14									0.00	0	500,000
ABS15 On 11/11/2022 Spot Bond			8.45500	108.38358	8.45500	108.35878			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.14500	110.78384	9.14500	110.75647			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.31500	112.49882	9.31500	112.47054			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			8.61500	105.21196	8.61500	105.18785			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.48500	102.95879	8.48500	102.93529			0.00	0	8,002,972,400
Total ABS6 SPOT									0.00	0	8,002,972,400
Total For ABS6									0.00	0	8,002,972,400
ABS7 On 11/09/2026 Spot Bond			9.29000	98.48236	9.29000	98.45806			0.00	0	3,840,000,000
Total ABS7 SPOT									0.00	0	3,840,000,000
Total For ABS7									0.00	0	3,840,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.94734	100.00000	9.92545			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.59000	3.59000	3.59000	292.26304			0.00	0	150,000,000
Total ABSI2 SPOT									0.00	0	150,000,000
Total For ABSI2									0.00	0	150,000,000
ABSI4 On 31/01/2022 Spot Bond			3.17000	155.20763	3.17000	155.20361			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	90.37241			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09E On 20/12/2025 Spot Bond					0.00000	89.45397			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.33500	8.33500	8.33500	101.99557			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	230.71316			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	230.70772			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12C On 20/09/2021 Spot Bond					0.00000	100.90097			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond					0.00000	100.90383				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.97000	8.97000	8.97000	103.45086				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.90119				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					0.00000	100.85393				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.05248				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					0.00000	100.89625				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.45961				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					0.00000	100.91973				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.92267				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.92267				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.93873				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.93873				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					0.00000	156.90645				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					0.00000	159.41797				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.21746				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					0.00000	100.89250				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					0.00000	101.84172				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					0.00000	99.95189				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					0.00000	100.88870				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					0.00000	100.87454				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.65676				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					0.00000	101.98299				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					0.00000	101.47826				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.48669				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					0.00000	101.45298				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	100.36615				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	102.18403				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.13475				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.83045				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.84804				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	36,400,000,000
Total AHF3A5 SPOT										0.00	0	36,400,000,000
Total For AHF3A5										0.00	0	36,400,000,000
AHF3A: On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	36,400,000,000
Total AHF3A6 SPOT										0.00	0	36,400,000,000
Total For AHF3A6										0.00	0	36,400,000,000
AHF3B: On 18/04/2019 Spot Bond					0.00000	0.00000				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 AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3B:On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,800,000,000
Total AHF3B4 SPOT										0.00	0	1,800,000,000
Total For AHF3B4										0.00	0	1,800,000,000
AHF3B:On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,800,000,000
Total AHF3B5 SPOT										0.00	0	1,800,000,000
Total For AHF3B5										0.00	0	1,800,000,000
AHF3C:On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHF3C:On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,800,000,000
Total AHF3C4 SPOT										0.00	0	1,800,000,000
Total For AHF3C4										0.00	0	1,800,000,000
AHF3C:On 18/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,800,000,000
Total AHF3C5 SPOT										0.00	0	1,800,000,000
Total For AHF3C5										0.00	0	1,800,000,000
AHF5A:On 21/08/2021 Spot Bond					0.00000	102.09917				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A:On 21/08/2023 Spot Bond					0.00000	101.51035				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			9.85500	101.71365	9.85500	101.68663				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B:On 21/08/2023 Spot Bond					0.00000	101.56094				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C:On 21/08/2023 Spot Bond					0.00000	101.62838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	102.09985				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		484,524,358,200,000.00		14,845,243,582	14,845,243,582	
Total AIG2U SPOT								14,524,358,200,000.00		14,845,243,582	14,845,243,582	
Total For AIG2U								14,524,358,200,000.00		14,845,243,582	14,845,243,582	
AIR02 On 30/04/2023 Spot Bond			9.20500	107.99475	9.20500	107.96805				0.00	0	4,543,800
Total AIR02 SPOT										0.00	0	4,543,800
Total For AIR02										0.00	0	4,543,800
AIR04 On 29/05/2024 Spot Bond			8.94500	104.96705	8.94500	104.94168				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.69500	99.58804	10.69500	99.55938				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			4.16000	175.76856	4.16000	175.75940		499,200,000,000.00		120,000,000	60,000,000	
Total AIRL01 SPOT								499,200,000,000.00		120,000,000	60,000,000	
Total For AIRL01								499,200,000,000.00		120,000,000	60,000,000	
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.14666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.02443				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					0.00000	101.44385				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	102.11079				0.00	0	12,747,800
Total APF06 SPOT										0.00	0	12,747,800
Total For APF06										0.00	0	12,747,800
APF07 On 25/06/2023 Spot Bond					0.00000	100.76359				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.99974				0.00	0	46,368,200
Total APF08 SPOT										0.00	0	46,368,200
Total For APF08										0.00	0	46,368,200
APF09 On 24/07/2023 Spot Bond					0.00000	99.99988				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ASN02L On 07/12/2033 Spot Bond			4.07000	236.79351	4.07000	236.78177				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02L On 20/06/2019 Spot Bond					0.00000	100.96883				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03L On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03L On 10/11/2019 Spot Bond					0.00000	101.79735				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.08500	212.03161	4.08500	212.02098				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04L On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.02411				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					0.00000	99.87929				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					0.00000	99.85728				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					0.00000	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					0.00000	101.87084				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					0.00000	101.00541				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.86313				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					0.00000	101.91606				0.00	0	202,861,000
Total ASN083 SPOT										0.00	0	202,861,000
Total For ASN083										0.00	0	202,861,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.42361				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					0.00000	123.91429				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					0.00000	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					0.00000	100.02363				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	101.81242				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	86.71198				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	101.29941				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	101.20981				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	101.12681				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN134 On 20/12/2020 Spot Bond					0.00000	101.11742				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/01/2022 Spot Bond			3.90000	152.26691	3.90000	152.25995				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN140 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN143 On 20/06/2020 Spot Bond					0.00000	102.41408				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond					0.00000	82.52185				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond					0.00000	99.69327				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	99.70641				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.94500	152.08786	3.94500	152.08072				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	121.81568				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond					0.00000	101.32712				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.75000	163.69785	4.75000	163.68684				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond					0.00000	101.93031				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond					0.00000	101.61095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	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					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.79191				0.00	0	82,513,200
Total ASN165 SPOT										0.00	0	82,513,200
Total For ASN165										0.00	0	82,513,200
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.24416				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.98782				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.04332				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.59455				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			4.48500	101.83051	4.48500	101.82424				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.84438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.85212				0.00	0	69,534,600
Total ASN203 SPOT										0.00	0	69,534,600
Total For ASN203										0.00	0	69,534,600
ASN20: On 20/06/2022 Spot Bond					0.00000	100.90576				0.00	2,400,000	70,733,600
Total ASN204 SPOT										0.00	2,400,000	70,733,600
Total For ASN204										0.00	2,400,000	70,733,600
ASN20: On 24/08/2021 Spot Bond					0.00000	101.68965				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					0.00000	101.83875				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					0.00000	101.31887				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					0.00000	101.36102				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.31156				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	101.32511				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					0.00000	101.31116				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					0.00000	100.98593				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	100.84910				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					0.00000	101.67268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN277 On 15/08/2023 Spot Bond					0.00000	101.70220				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond					0.00000	101.60634				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond					0.00000	101.55757				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond					0.00000	101.08546				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond					0.00000	100.75707				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN291 On 20/12/2023 Spot Bond					0.00000	100.88684				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	101.04237				0.00	0	33,910,800
Total ASN310 SPOT										0.00	0	33,910,800
Total For ASN310										0.00	0	33,910,800
ASN310 On 17/01/2020 Spot Bond					0.00000	105.94288				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN314 On 20/01/2021 Spot Bond					0.00000	101.07532				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 30/04/2020 Spot Bond					0.00000	99.85583				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN316 On 30/03/2020 Spot Bond					0.00000	100.59188				0.00	800,000,000	400,000,000
Total ASN317 SPOT										0.00	800,000,000	400,000,000
Total For ASN317										0.00	800,000,000	400,000,000
ASN317 On 31/03/2029 Spot Bond			4.08500	4.08500	4.08500	92.54336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.21500	4.21500	4.21500	91.07827				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	100.54678				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	100.22797				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.97211				0.00	0	150,000,000
Total BAW18 SPOT										0.00	0	150,000,000
Total For BAW18										0.00	0	150,000,000
BAW19 On 05/12/2020 Spot Bond			8.24500	105.63466	8.24500	105.61122				0.00	0	1,500,000,000
Total BAW19 SPOT										0.00	0	1,500,000,000
Total For BAW19										0.00	0	1,500,000,000
BAW21 On 24/03/2022 Spot Bond			8.27500	103.38796	8.27500	103.36519				0.00	0	50,000,000
Total BAW21 SPOT										0.00	0	50,000,000
Total For BAW21										0.00	0	50,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.78065	9.30000	100.75576				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.28602				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.16276				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.48892				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	102.45949				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.50271				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.17733				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.08549				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.63714				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.42173				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			11.62500	11.62500	11.62500	104.69959				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.77055				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.72727				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.83947				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.73341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.75977				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.72736				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.34500	11.34500	11.34500	100.17973				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.68730				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.77918				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.68730				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.91500	11.91500	11.91500	101.97788				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.67279				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					0.00000	100.91804				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					0.00000	104.85663				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					0.00000	100.94882				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.82597				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.84045				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.84045				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.84045				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC124 On 30/05/2019 Spot Bond					0.00000	101.16554				0.00	0	0
Total BC124 SPOT										0.00	0	0
Total For BC124										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.28522				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.63580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCJ14 SPOT									0.00	0	0
Total For BCJ14									0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.67494			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					0.00000	101.09503			0.00	0	0
Total BCJ16 SPOT									0.00	0	0
Total For BCJ16									0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.68760			0.00	0	0
Total BCJ17 SPOT									0.00	0	0
Total For BCJ17									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.86000	8.86000	8.86000	95.61139			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.31006	100.00000	8.29167			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	99.70914			0.00	0	0
Total BDX211 SPOT									0.00	0	0
Total For BDX211									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.72223			0.00	0	40,000,000
Total BGL01 SPOT									0.00	0	40,000,000
Total For BGL01									0.00	0	40,000,000
BGL02 On 19/11/2019 Spot Bond			8.99500	105.67963	8.99500	105.65396		179,900,000,000.00		20,000,000	10,000,000
Total BGL02 SPOT								179,900,000,000.00		20,000,000	10,000,000
Total For BGL02								179,900,000,000.00		20,000,000	10,000,000
BGL03 On 05/02/2020 Spot Bond					0.00000	103.97747			0.00	80,000,000	20,000,000
Total BGL03 SPOT									0.00	80,000,000	20,000,000
Total For BGL03									0.00	80,000,000	20,000,000
BGL04 On 05/02/2020 Spot Bond			8.73500	103.14016	8.73500	103.11580			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.12500	103.11559	10.12500	103.08793			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.59435				0.00	0	24,825,100
Total BGL06 SPOT										0.00	0	24,825,100
Total For BGL06										0.00	0	24,825,100
BGL07 On 03/09/2022 Spot Bond			10.51500	105.25402	10.51500	105.22471				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.50610				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			9.82500	102.86944	9.82500	102.84263				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.38836				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			10.60500	102.91887	10.60500	109.08501				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	106.68730				0.00	860,000,000	430,000,000
Total BGL12 SPOT										0.00	860,000,000	430,000,000
Total For BGL12										0.00	860,000,000	430,000,000
BGL13 On 20/08/2021 Spot Bond			9.25500	107.13523	9.25500	107.10846				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.98244				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.68025				0.00	100,000,000	60,000,000
Total BGL15 SPOT										0.00	100,000,000	60,000,000
Total For BGL15										0.00	100,000,000	60,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.75250				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	104.91314				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.91177				0.00	0	10,628,500
Total BGL18 SPOT										0.00	0	10,628,500
Total For BGL18										0.00	0	10,628,500
BGL19 On 29/09/2024 Spot Bond					0.00000	104.30146				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	106.68865				0.00	380,000,000	1,460,000,000
Total BGT01 SPOT										0.00	380,000,000	1,460,000,000
Total For BGT01										0.00	380,000,000	1,460,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.65199				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			7.92500	102.95218	7.92500	102.93015				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.00187				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.56667				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.70613				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.60026				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			8.68500	107.64240	8.68500	107.61712				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.84487				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.31734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0-On 21/02/2023 Spot Bond					0.00000	100.60197				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					0.00000	100.79945				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0-On 15/09/2020 Spot Bond					0.00000	101.40026				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0-On 22/03/2021 Spot Bond					0.00000	100.76828				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1-On 23/07/2019 Spot Bond					0.00000	100.02060				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF1-On 23/07/2021 Spot Bond					0.00000	100.02148				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1-On 09/10/2019 Spot Bond					0.00000	100.33209				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1-On 09/10/2023 Spot Bond					0.00000	100.57585				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1-On 23/07/2019 Spot Bond					0.00000	100.02099				0.00	0	0
Total BPPF14 SPOT										0.00	0	0
Total For BPPF14										0.00	0	0
BPPF1-On 22/03/2020 Spot Bond					0.00000	100.73710				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BS2A1-On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2-On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.71644				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.70869				0.00	0	50,000,000
Total BWZ21B SPOT										0.00	0	50,000,000
Total For BWZ21B										0.00	0	50,000,000
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.06183				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.87131				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.64347				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			9.84000	102.22301	9.84000	102.19633				0.00	0	400,000,000
Total CBL18 SPOT										0.00	0	400,000,000
Total For CBL18										0.00	0	400,000,000
CBL20 On 14/12/2019 Spot Bond					0.00000	103.37037				0.00	0	935,000,000
Total CBL20 SPOT										0.00	0	935,000,000
Total For CBL20										0.00	0	935,000,000
CBL22 On 06/05/2020 Spot Bond			8.92500	103.57666	8.92500	103.55169				0.00	0	10,592,100
Total CBL22 SPOT										0.00	0	10,592,100
Total For CBL22										0.00	0	10,592,100
CBL24 On 02/11/2020 Spot Bond					0.00000	102.11543				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	102.00575				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.22500	108.62926	9.22500	108.60220				0.00	0	10,000,000
Total CBL26 SPOT										0.00	0	10,000,000
Total For CBL26										0.00	0	10,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	102.45014				0.00	2,000,000,000	1,000,000,000
Total CBL27 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CBL27										0.00	2,000,000,000	1,000,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	101.48174				0.00	0	13,420,700
Total CBL28 SPOT										0.00	0	13,420,700
Total For CBL28										0.00	0	13,420,700
CCT01 On 23/06/2023 Spot Bond			9.83000	113.39261	9.83000	113.36271				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			9.76500	111.57936	9.76500	111.55014				0.00	0	600,000,000

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 CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.83500	107.03816	9.83500	107.01024				0.00	0	247,542,100
Total CCT03 SPOT										0.00	0	247,542,100
Total For CCT03										0.00	0	247,542,100
CCT04 On 17/07/2027 Spot Bond			9.89500	9.89500	9.89500	103.51707				0.00	0	276,655,800
Total CCT04 SPOT										0.00	0	276,655,800
Total For CCT04										0.00	0	276,655,800
CGR14 On 25/11/2020 Spot Bond			10.00000	105.82710	10.00000	105.79940				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.72716				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	104.19138				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.03688				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.08661				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	103.33585				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.02894				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.99927				0.00	0	19,833,400
Total CGR33 SPOT										0.00	0	19,833,400
Total For CGR33										0.00	0	19,833,400
CGR38 On 13/02/2021 Spot Bond					0.00000	102.14273				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	100.91294				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	99.72472				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	102.28615				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	100.57861				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	10.11000	10.11000	103.12660				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	148.88146	3.14000	148.80363				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			3.87000	3.87000	3.87000	145.72689				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.87200				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			10.53500	101.37124	10.53500	101.34249				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.05500	97.89288	11.05500	97.86427				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.98791				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.83443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.98593				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					0.00000	101.05179				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.24373				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.71500	104.20886	9.71500	104.18199				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	102.27320				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.85500	105.33441	11.85500	105.30145				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	102.35720				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	99.95012				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	109.33546				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.62500	103.10933	8.62500	103.08567				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	100.55699				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.41276	10.98000	99.38388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	101.05304	11.00000	101.02364				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					0.00000	100.97620				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.64500	102.68268	11.64500	102.65111				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	101.05913				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.88196				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond					0.00000	99.94694				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38(On 20/09/2019 Spot Bond					0.00000	100.93414				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN39(On 20/12/2019 Spot Bond					0.00000	102.00872				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39(On 20/09/2022 Spot Bond					0.00000	100.88681				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39(On 20/03/2020 Spot Bond					0.00000	101.16788				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39(On 20/06/2020 Spot Bond					0.00000	101.39737				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39(On 14/11/2022 Spot Bond					0.00000	101.77429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.76490				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					0.00000	100.88670				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.61507				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.89141				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	104.51996				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.81401				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.37256				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.79895				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.90696				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	101.01393				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.17522				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	100.86952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.06102				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	104.83066				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	99.93353				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	102.54412				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	101.25818				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	140.42600				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	107.93160				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	109.40650				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	141.35000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.97160				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.92919				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	99.77284				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	142.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	101.72435				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 24/05/2021 Spot Bond			8.52500	110.02087	8.52500	109.99550				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.17000	151.19640	4.17000	151.18838				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.19000	113.13136	6.19000	113.11920				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.43000	111.71880	6.43000	111.70610				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	101.09131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	101.67992				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					0.00000	102.24111				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.42315				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	105.01017				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			9.79500	105.06592	9.79500	105.03817				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.46500	102.58979	9.46500	102.56402				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	101.00025				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	100.67117				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	100.66867				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	101.84668				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	101.54741				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	101.79856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.64429				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.98098				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	24.09650	100.00000	24.04257				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.63781				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.75565				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	103.55297				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.23604				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.72500	105.94147	8.72500	105.91661				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.46176				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.14500	105.87552	12.14500	106.01253				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.94500	102.74281	8.94500	102.71798				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.97273				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.84391				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	102.53752				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	100.62245				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	100.98028				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.22500	112.11258	11.22500	106.21845				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.34096				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.54500	103.56226	9.54500	103.53602				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	102.89172				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	103.87357				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.60311				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.34255				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.33880				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.35087				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	101.01130				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	100.35087				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	99.99970				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	99.86543				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	100.99057				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.61872				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	100.33348				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	98.57859				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	101.53422				0.00	0	10,000,000
Total CLN512 SPOT										0.00	0	10,000,000
Total For CLN512										0.00	0	10,000,000
CLN512 On 15/09/2022 Spot Bond			9.96000	100.73042	9.96000	101.06212				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	98.28363	10.01000	99.83912				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					0.00000	101.54762				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	102.02790	9.60000	103.60106				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					0.00000	101.08396				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.88876				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.39115				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.76210				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.15540	9.20000	101.13068				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	99.99973				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	99.95200				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	105.26199				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	102.71690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	103.84306				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	101.04102				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	101.08396				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	101.62630				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.93407				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	100.14514				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.08500	10.08500	10.08500	103.91785				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	98.02047				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	99.97633				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	101.72473				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	101.16462				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	100.05979				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	108.86900				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	101.40068				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN542 On 07/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond					0.00000	102.08530				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	100.05696				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.55500	104.12775	9.55500	104.10091				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			9.60500	102.78893	9.60500	102.76274				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.69500	106.73916	9.69500	106.70720				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			4.22000	4.22000	4.22000	102.00610				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond					0.00000	240.51580				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.22000	4.22000	4.22000	102.00530				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	103.48400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond					0.00000	114.00200				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	101.04691				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	101.77806				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	102.29842				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	101.48457				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	100.07395				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	105.39700				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	101.74921				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	102.57006	10.16000	104.56346				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.55500	103.89035	9.55500	106.84615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.45337				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	101.36652				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	100.07866				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	101.05251				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	101.02157				0.00	0	46,377,100
Total CLN568 SPOT										0.00	0	46,377,100
Total For CLN568										0.00	0	46,377,100
CLN568 On 13/05/2021 Spot Bond					0.00000	101.09224				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	101.10317				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.78500	101.56447	9.78500	104.26904				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	100.86127				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	100.87497				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	100.70477				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	100.71420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	100.54771				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.86000	95.63404	8.86000	95.61139				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	100.86339				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	100.86332				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.89613				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					0.00000	101.66673				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			8.47500	117.43377	8.47500	117.40699				0.00	0	300,000,000
Total COJ05 SPOT										0.00	0	300,000,000
Total For COJ05										0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.70500	104.53061	8.70500	104.50642				0.00	0	9,754,500
Total COJ07 SPOT										0.00	0	9,754,500
Total For COJ07										0.00	0	9,754,500
COJ08 On 22/06/2026 Spot Bond			10.11500	110.58284	10.11500	110.55287				0.00	0	130,437,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ08 SPOT										0.00	0	130,437,900
Total For COJ08										0.00	0	130,437,900
COJG0 On 09/06/2024 Spot Bond			9.29500	107.35353	9.29500	107.32674				0.00	0	294,066,000
Total COJG01 SPOT										0.00	0	294,066,000
Total For COJG01										0.00	0	294,066,000
COT01 On 03/04/2023 Spot Bond			9.79000	98.35661	9.79000	98.33093				0.00	0	45,302,100
Total COT01 SPOT										0.00	0	45,302,100
Total For COT01										0.00	0	45,302,100
COT02 On 03/04/2028 Spot Bond			11.25000	94.77339	11.25000	94.74506				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.20500	93.83497	11.20500	93.80686				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			11.76000	11.76000	11.76000	100.31209				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.89278				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	101.01945				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.06161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG83 SPOT									0.00	0	0
Total For DENG83									0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	100.72407			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					0.00000	100.84989			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	100.67490			0.00	0	0
Total DENG86 SPOT									0.00	0	0
Total For DENG86									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.69414			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.73768			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	101.06163			0.00	0	0
Total DENG89 SPOT									0.00	0	0
Total For DENG89									0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	99.86120			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	89.46042			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	101.63701			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.49512			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.80581			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.52500	9.52500	9.52500	108.40715			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.52713				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			8.12000	104.91804	8.12000	104.89511				0.00	0	2,992,500
Total DV2021 SPOT										0.00	0	2,992,500
Total For DV2021										0.00	0	2,992,500
DV22 On 07/02/2020 Spot Bond			8.28500	102.85726	8.28500	102.83419				0.00	0	9,102,900
Total DV22 SPOT										0.00	0	9,102,900
Total For DV22										0.00	0	9,102,900
DV22/R On 07/02/2020 Spot Bond			100.00000	59.04996	100.00000	58.91782				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			8.64500	105.90323	8.64500	105.87848		62,349,469,000.00			7,212,200	2,060,909,000
Total DV23 SPOT								62,349,469,000.00			7,212,200	2,060,909,000
Total For DV23								62,349,469,000.00			7,212,200	2,060,909,000
DV23/R On 27/02/2023 Spot Bond			100.00000	15.35192	100.00000	15.31758				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.35192	100.00000	15.31758				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			8.84500	104.99977	8.84500	104.97468				0.00	0	533,050,900
Total DV24 SPOT										0.00	0	533,050,900
Total For DV24										0.00	0	533,050,900
DV24/R On 18/02/2024 Spot Bond			9.69000	101.74018	9.69000	101.71360				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.74018	9.69000	101.71360				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.93500	96.85922	10.93500	96.83074				0.00	0	183,131,900
Total DV29 SPOT										0.00	0	183,131,900
Total For DV29										0.00	0	183,131,900
DV29/R On 18/02/2029 Spot Bond			10.10000	101.81268	10.10000	101.78497				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.81268	10.10000	101.78497				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.41178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.60574				0.00	0	800,000,000
Total DVF20 SPOT										0.00	0	800,000,000
Total For DVF20										0.00	0	800,000,000
DVF20I On 28/03/2020 Spot Bond					0.00000	100.89616				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20I On 31/08/2020 Spot Bond					0.00000	101.48693				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	100.10531				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.35151				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.24158				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	102.01039				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22I On 24/10/2022 Spot Bond					0.00000	99.99987				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.02273				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.72313				0.00	40,000,000,000	21,000,000,000
Total DVF25 SPOT										0.00	40,000,000,000	21,000,000,000
Total For DVF25										0.00	40,000,000,000	21,000,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	100.53214				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	100.54330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.08500	109.47904	8.08500	104.45930				0.00	0	31,610,000
Total E170 SPOT										0.00	0	31,610,000
Total For E170										0.00	0	31,610,000
E170/R On 01/08/2020 Spot Bond			100.00000	47.12537	100.00000	47.01992				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.34500	102.17660	8.34500	102.15390				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			8.43500	104.40226	8.43500	104.37883				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.25500	103.79879	9.25500	103.77327				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			4.33000	103.17896	4.33000	103.17325				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			4.13500	94.45066	4.13500	94.44574				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	123.36160	2.25000	123.36149				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			3.93000	128.14206	3.93500	128.08547				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.90000	116.33982	3.90000	116.33450				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			3.90000	113.98807	3.90000	113.98286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.99000	105.10305	3.99000	105.09805			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			4.10500	95.96045	4.10500	95.95553			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	123.36160	2.25000	123.36149			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.15500	105.33634	8.15500	105.31309		652,400,000,000.00	80,000,000	20,000,000	
Total EMM01 SPOT								652,400,000,000.00	80,000,000	20,000,000	
Total For EMM01								652,400,000,000.00	80,000,000	20,000,000	
EMM02 On 11/03/2021 Spot Bond			8.12500	105.72753	8.12500	105.70465		0.00	0	0	
Total EMM02 SPOT								0.00	0	0	
Total For EMM02								0.00	0	0	
EMM03 On 04/05/2024 Spot Bond			10.22500	99.08207	10.22500	99.05478		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			10.73500	10.73500	10.73500	98.79439		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			10.78500	10.78500	10.78500	99.72852		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			10.35500	10.35500	10.35500	103.13250		0.00	0	0	
Total EMM06 SPOT								0.00	0	0	
Total For EMM06								0.00	0	0	
EMM07 On 10/07/2027 Spot Bond			10.20500	10.20500	10.20500	103.92496		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			11.00000	11.00000	11.00000	88.85627		0.00	0	0	
Total EMM07P SPOT								0.00	0	0	
Total For EMM07P								0.00	0	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	100.02641		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01: On 23/04/2021 Spot Bond					0.00000	100.02460				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.18070				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03: On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	101.67922				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.23714				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.32480				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	102.11761				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.88436				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.63065				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.35625				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.28511				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.13827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPF016 SPOT									0.00	0	0
Total For EPF016									0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.15778			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					0.00000	101.03586			0.00	0	0
Total EPF018 SPOT									0.00	0	0
Total For EPF018									0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF020U SPOT									0.00	0	0
Total For EPF020U									0.00	0	0
EPF040 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF040U SPOT									0.00	0	0
Total For EPF040U									0.00	0	0
EPF050 On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF050U SPOT									0.00	0	0
Total For EPF050U									0.00	0	0
EPF070 On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF070U SPOT									0.00	0	0
Total For EPF070U									0.00	0	0
EPF080 On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF080U SPOT									0.00	0	0
Total For EPF080U									0.00	0	0
EPF090 On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF090U SPOT									0.00	0	0
Total For EPF090U									0.00	0	0
EPF100 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF100U SPOT									0.00	0	0
Total For EPF100U									0.00	0	0
EPF110 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total EPF110U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For EPF110U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
EPF120 On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total EPF120U SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For EPF120U								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
EPFC30 On 06/09/2019 Spot Bond					0.00000	101.12213			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	101.75851				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					0.00000	101.16773				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					0.00000	100.44820				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.10125				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	99.86794				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT01I On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.60913				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.66254				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	101.69759				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	101.83959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total ERS12/JIBAR SPOT										0.00	0	0
Total For ERS12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	102.27460				0.00	0	0
Total ERS21 SPOT										0.00	0	0
Total For ERS21										0.00	0	0
ERSA2:On 17/05/2019 Spot Bond					0.00000	101.61364				0.00	0	0
Total ERS22 SPOT										0.00	0	0
Total For ERS22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.73254				0.00	0	0
Total ERS23 SPOT										0.00	0	0
Total For ERS23										0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	101.54726				0.00	0	0
Total ERS24 SPOT										0.00	0	0
Total For ERS24										0.00	0	0
ERSA2:On 17/08/2022 Spot Bond					0.00000	101.60035				0.00	0	0
Total ERS25 SPOT										0.00	0	0
Total For ERS25										0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.81500	106.17573	8.81500	106.15043			119,903,393,000.00	13,602,200	6,750,901,100	
Total ES23 SPOT									119,903,393,000.00	13,602,200	6,750,901,100	
Total For ES23									119,903,393,000.00	13,602,200	6,750,901,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.45569	10.00000	102.42809			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.70500	91.27377	9.70500	91.25014			48,733,032,498,000.00	5,021,435,600	6,218,140,900	
Total ES26 SPOT									18,733,032,498,000.00	5,021,435,600	6,218,140,900	
Total For ES26									18,733,032,498,000.00	5,021,435,600	6,218,140,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.48505	7.85000	100.46391			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			10.67500	77.73682	10.72000	77.44467			273,709,135,000.00	25,640,200	32,285,904,900	
Total ES33 SPOT									273,709,135,000.00	25,640,200	32,285,904,900	
Total For ES33									273,709,135,000.00	25,640,200	32,285,904,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.82369	7.50000	100.80352			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.99500	79.24311	10.99500	79.21981			127,350,687,000.00	11,582,600	21,470,199,800
Total ES42 SPOT									127,350,687,000.00	11,582,600	21,470,199,800
Total For ES42									127,350,687,000.00	11,582,600	21,470,199,800
ES42/R On 25/04/2042 Spot Bond			8.50000	100.00000	8.50000	99.97713			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.13118			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	101.62004			0.00	240,000,000	102,686,400
Total EXX02 SPOT									0.00	240,000,000	102,686,400
Total For EXX02									0.00	240,000,000	102,686,400
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.86809			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					0.00000	100.89621			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	13.01808	100.00000	12.98548			0.00	0	0
Total FFA1U SPOT									0.00	0	0
Total For FFA1U									0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.22831	100.00000	21.17516			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.39501				0.00	0	17,846,600
Total FIFB08 SPOT										0.00	0	17,846,600
Total For FIFB08										0.00	0	17,846,600
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.69308				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.19845				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	102.04233				0.00	0	35,475,200
Total FIFB11 SPOT										0.00	0	35,475,200
Total For FIFB11										0.00	0	35,475,200
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.72391				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.83137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.53432				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT006 On 03/05/2019 Spot Bond					0.00000	102.24192				0.00	0	0
Total FNT006 SPOT										0.00	0	0
Total For FNT006										0.00	0	0
FNT008 On 14/06/2019 Spot Bond					0.00000	101.72973				0.00	0	0
Total FNT008 SPOT										0.00	0	0
Total For FNT008										0.00	0	0
FNT009 On 07/05/2019 Spot Bond					0.00000	101.34274				0.00	0	0
Total FNT009 SPOT										0.00	0	0
Total For FNT009										0.00	0	0
FNT011 On 06/06/2019 Spot Bond					0.00000	101.07795				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					0.00000	100.45753				0.00	0	0
Total FNT012 SPOT										0.00	0	0
Total For FNT012										0.00	0	0
FNT013 On 03/07/2019 Spot Bond					0.00000	100.30082				0.00	0	0
Total FNT013 SPOT										0.00	0	0
Total For FNT013										0.00	0	0
FNTA10 On 03/06/2019 Spot Bond					0.00000	100.66342				0.00	0	0
Total FNTA10 SPOT										0.00	0	0
Total For FNTA10										0.00	0	0
FNTB10 On 16/09/2019 Spot Bond					0.00000	100.49192				0.00	0	0
Total FNTB10 SPOT										0.00	0	0
Total For FNTB10										0.00	0	0
FNTC10 On 01/08/2019 Spot Bond					0.00000	100.26795				0.00	0	0
Total FNTC10 SPOT										0.00	0	0
Total For FNTC10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	101.42891				0.00	0	5,368,946,200
Total FRB12 SPOT										0.00	0	5,368,946,200
Total For FRB12										0.00	0	5,368,946,200
FRB13 On 02/06/2021 Spot Bond					0.00000	102.65512				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			9.82500	9.82500	9.82500	104.23423				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.24294				0.00	200,000,000	652,682,400
Total FRB15 SPOT										0.00	200,000,000	652,682,400
Total For FRB15										0.00	200,000,000	652,682,400
FRB16 On 08/07/2020 Spot Bond					0.00000	102.62469				0.00	100,000,000	60,608,200
Total FRB16 SPOT										0.00	100,000,000	60,608,200
Total For FRB16										0.00	100,000,000	60,608,200
FRB17 On 08/01/2022 Spot Bond					0.00000	104.72388				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.43319				0.00	240,000,000	90,000,000
Total FRB18 SPOT										0.00	240,000,000	90,000,000
Total For FRB18										0.00	240,000,000	90,000,000
FRB19 On 14/04/2021 Spot Bond			10.52500	103.52590	10.52500	103.49689				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.03918				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.12492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.76218				0.00	0	80,000,000
Total FRB22 SPOT										0.00	0	80,000,000
Total For FRB22										0.00	0	80,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	103.88574				0.00	0	47,188,000
Total FRB23 SPOT										0.00	0	47,188,000
Total For FRB23										0.00	0	47,188,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.08947				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	101.13977				0.00	0	22,500,000,000
Total FRB25 SPOT										0.00	0	22,500,000,000
Total For FRB25										0.00	0	22,500,000,000
FRBI22 On 31/01/2022 Spot Bond			3.33000	154.55724	3.33000	154.55257			66,600,000,000.00	20,000,000	10,000,000	
Total FRBI22 SPOT									66,600,000,000.00	20,000,000	10,000,000	
Total For FRBI22									66,600,000,000.00	20,000,000	10,000,000	
FRBI23 On 07/12/2023 Spot Bond			3.59000	3.59000	3.59000	292.26304			1,005,200,000,000.00	280,000,000	140,000,000	
Total FRBI23 SPOT									1,005,200,000,000.00	280,000,000	140,000,000	
Total For FRBI23									1,005,200,000,000.00	280,000,000	140,000,000	
FRBI25 On 31/01/2025 Spot Bond			3.66500	3.66500	3.66500	129.28465			0.00	0	350,000,000	
Total FRBI25 SPOT									0.00	0	350,000,000	
Total For FRBI25									0.00	0	350,000,000	
FRBI28 On 31/03/2028 Spot Bond			3.82500	175.89277	3.82500	175.88529			0.00	0	413,108,700	
Total FRBI28 SPOT									0.00	0	413,108,700	
Total For FRBI28									0.00	0	413,108,700	
FRBI29 On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	92.99289			0.00	0	44,000,000,000	
Total FRBI29 SPOT									0.00	0	44,000,000,000	
Total For FRBI29									0.00	0	44,000,000,000	
FRBI33 On 07/12/2033 Spot Bond			4.35000	4.35000	4.35000	205.90246			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			4.74500	87.85134	4.74500	87.84544			0.00	0	0	
Total FRBI46 SPOT									0.00	0	0	
Total For FRBI46									0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			4.79000	89.49650	4.79000	89.49032			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			8.35000	8.35000	8.35000	87.78391				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0:On 28/10/2024 Spot Bond			9.27000	9.27000	9.27000	61.19790				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			9.32000	9.32000	9.32000	60.41820				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10:On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12:On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			4.59000	4.59000	4.59000	123.07627				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 06/08/2023 Spot Bond					0.00000	101.84457				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond					0.00000	100.99228				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 06/08/2023 Spot Bond					0.00000	97.22361				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19:On 20/06/2024 Spot Bond					0.00000	100.96508				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20:On 20/06/2019 Spot Bond					0.00000	100.94965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC207 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
FRC208 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
FRC209 On 07/10/2020 Spot Bond					0.00000	102.53987				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210 On 20/12/2019 Spot Bond					0.00000	100.94833				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 07/05/2020 Spot Bond					0.00000	101.90208				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 07/11/2019 Spot Bond					0.00000	102.03248				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 04/11/2019 Spot Bond					0.00000	101.98747				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC219 On 31/01/2022 Spot Bond			3.98000	151.94876	3.98000	151.94149				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond					0.00000	101.58602				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC225 On 31/01/2022 Spot Bond			4.84000	148.57910	4.84000	148.56852				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23 On 20/12/2020 Spot Bond					0.00000	101.34901			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	107.16167			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	99.15496			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					0.00000	107.38748			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					0.00000	100.02935			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	101.09883			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					0.00000	107.23232			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					0.00000	107.06281			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					0.00000	100.05402			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					0.00000	106.94233			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					0.00000	100.05345			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					0.00000	100.04225			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24: On 08/02/2020 Spot Bond					0.00000	106.96669				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					0.00000	102.62302				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					0.00000	99.63076				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					0.00000	100.04210				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	102.02860				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.03365				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.97650				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	102.03753				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.65984				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	102.43005				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	107.69932				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC26(On 27/02/2023 Spot Bond			3.45500	106.54509	3.45500	106.54151				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	100.33693				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	100.22012				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					0.00000	100.59865				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26(On 20/06/2021 Spot Bond					0.00000	101.07051				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26(On 23/08/2019 Spot Bond					0.00000	101.32723				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26(On 06/08/2023 Spot Bond					0.00000	105.19784				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26(On 21/10/2019 Spot Bond					0.00000	100.02096				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27(On 16/11/2019 Spot Bond					0.00000	101.46792				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27(On 30/01/2023 Spot Bond					0.00000	102.13306				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.19603				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27(On 02/05/2028 Spot Bond			9.80000	104.70611	9.80000	104.67844				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27: On 12/12/2020 Spot Bond					0.00000	101.04685				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.04918				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	101.21615				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	100.63189				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	101.51873				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	100.94816				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	101.76864				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	102.21509				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	100.72928				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	102.17487				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.96810				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	100.48571				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC287 On 01/02/2020 Spot Bond					0.00000	101.88577				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC288 On 01/02/2020 Spot Bond					0.00000	101.88577				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC289 On 20/12/2022 Spot Bond					0.00000	100.86984				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC290 On 20/06/2022 Spot Bond					0.00000	100.97651				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC291 On 26/01/2021 Spot Bond					0.00000	99.94694				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC292 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.82442				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC293 On 18/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,000
Total FRC293 SPOT										0.00	0	4,000,000,000
Total For FRC293										0.00	0	4,000,000,000
FRC294 On 18/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,000
Total FRC294 SPOT										0.00	0	4,000,000,000
Total For FRC294										0.00	0	4,000,000,000
FRC66 On 31/01/2022 Spot Bond			4.62000	4.62000	4.62000	149.42266				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.56000	4.56000	4.56000	149.65663				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			4.54000	4.54000	4.54000	149.73473				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16U 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI33 On 28/02/2033 Spot Bond			4.71000	85.99376	4.71000	85.98813			94,200,000,000.00	20,000,000	10,000,000
Total FRI33 SPOT									94,200,000,000.00	20,000,000	10,000,000
Total For FRI33									94,200,000,000.00	20,000,000	10,000,000
FRI38 On 31/01/2038 Spot Bond			4.71000	98.63196	4.71000	98.62529			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.78758			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.38499			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.36865			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					0.00000	102.42165			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.61447			0.00	139,102,000	2,319,551,000
Total FRJ24 SPOT									0.00	139,102,000	2,319,551,000
Total For FRJ24									0.00	139,102,000	2,319,551,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.70977			0.00	0	139,298,300
Total FRJ25 SPOT									0.00	0	139,298,300
Total For FRJ25									0.00	0	139,298,300
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.12636			0.00	0	0
Total FRJ26 SPOT									0.00	0	0
Total For FRJ26									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.05392			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.67833			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS02l On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10(On 15/01/2024 Spot Bond			3.57800	3.57800	3.57800	100.36578			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			3.95500	3.95500	3.95500	109.87114			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	100.02127			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	100.02127			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			4.09500	107.67854	4.09500	107.67305			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10(On 07/12/2033 Spot Bond			4.02000	213.56601	4.02000	213.55565			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.88500	96.22865	4.88500	96.22169		488,500,000,000.00	100,000,000	50,000,000	
Total FRS110 SPOT								488,500,000,000.00	100,000,000	50,000,000	
Total For FRS110								488,500,000,000.00	100,000,000	50,000,000	
FRS11(On 07/12/2033 Spot Bond			4.05000	4.05000	4.05000	212.84566			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11(On 29/04/2019 Spot Bond					0.00000	102.50689			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11(On 31/01/2025 Spot Bond			4.14000	126.05991	4.14000	126.05333			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.70500	113.93680	3.70500	113.93219			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			4.48500	101.83051	4.48500	101.82424			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.17000	210.04546	4.17000	210.03441			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.22000	208.88776	4.22000	208.87653			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.67000	161.18129	3.67000	113.15538			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.25000	208.19691	4.25000	208.18553			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.45500	88.88348	5.45500	88.87569			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.93000	161.43877	4.93000	161.42715			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.98500	94.88750	4.98500	94.88038			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.45000	167.54386	4.45000	167.53394			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.51000	166.76645	4.51000	166.75631			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.76000	196.87151	4.76000	196.85805			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	99.49499			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			4.91500	95.82388	4.91500	95.81686			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.17000	5.17000	5.17000	92.45893			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.69500	98.84136	4.69500	98.83471			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.32000	169.24248	4.32000	169.23305			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.53000	201.88251	4.53000	201.86996			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.45000	167.54386	4.45000	167.53394			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.45000	167.54386	4.45000	167.53394			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.74000	163.82440	4.74000	163.81344			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			4.44000	124.06715	4.44000	124.05968			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.68000	153.14599	3.68000	153.13991			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.80000	163.06671	4.80000	163.05553			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.84000	162.56381	4.84000	162.55250			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15 On 31/01/2025 Spot Bond			4.41000	124.26481	4.41000	124.25742			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.26000	170.03308	4.26000	170.02389			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	162.42702			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15 On 20/06/2022 Spot Bond					0.00000	25.76342			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15 On 06/06/2023 Spot Bond					0.00000	31.61455			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	36.01054			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	39.66346			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	21.32705			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	26.09382			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	30.44350			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	33.90805			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	12.28300			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS167 On 01/08/2022 Spot Bond					0.00000	15.63620				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	15.41277				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	12.39760				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	100.19115				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	100.20288				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	26.16075				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	26.16072				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	36.33953				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS178 On 02/08/2019 Spot Bond					0.00000	109.57597				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS17(On 15/08/2019 Spot Bond					0.00000	103.11259				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS18(On 18/09/2023 Spot Bond					0.00000	100.92761				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18(On 19/09/2019 Spot Bond					0.00000	95.64988				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS18(On 27/09/2025 Spot Bond					0.00000	100.73484				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18(On 04/10/2021 Spot Bond					0.00000	94.64414				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18(On 16/11/2023 Spot Bond					0.00000	95.41499				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18(On 20/11/2019 Spot Bond					0.00000	104.74738				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS18(On 23/01/2024 Spot Bond					0.00000	106.76846				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18(On 23/01/2024 Spot Bond					0.00000	111.22946				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18(On 23/01/2024 Spot Bond					0.00000	110.60770				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS18(On 03/09/2019 Spot Bond					0.00000	104.22234				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS19(On 16/03/2020 Spot Bond					0.00000	103.12730				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS19 On 16/03/2020 Spot Bond					0.00000	103.47013				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS19 On 19/03/2020 Spot Bond					0.00000	100.32508				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS19 On 23/03/2020 Spot Bond					0.00000	101.12125				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			3.40000	3.40000	3.40000	294.50285				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			3.29000	3.29000	3.29000	295.80906				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.01000	4.01000	4.01000	287.38444				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			3.47000	153.99085	3.47000	153.98560				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	99.88536				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.17000	155.20763	3.17000	155.20361				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.94411				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.93500	103.56432	3.93500	103.55948				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			3.54000	79.49659	3.54000	110.75849				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	129.73409			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	129.52644			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			4.20000	4.20000	4.20000	285.20983			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.81500	104.62614	7.81500	104.60399			0.00	0	219,200
Total FRX19 SPOT									0.00	0	219,200
Total For FRX19									0.00	0	219,200
FRX20 On 01/10/2020 Spot Bond			8.16500	101.34086	8.16500	101.31870			0.00	0	2,500,000,000
Total FRX20 SPOT									0.00	0	2,500,000,000
Total For FRX20									0.00	0	2,500,000,000
FRX23 On 28/02/2023 Spot Bond			8.45500	8.45500	8.45500	98.86493		82,859,000,000,000.00	9,800,000,000	5,150,000,000	
Total FRX23 SPOT								12,859,000,000,000.00	9,800,000,000	5,150,000,000	
Total For FRX23								12,859,000,000,000.00	9,800,000,000	5,150,000,000	
FRX24 On 10/12/2024 Spot Bond			8.84500	112.29740	8.84500	112.27070		44,225,000,000,000.00	5,000,000,000	17,655,200	
Total FRX24 SPOT								14,225,000,000,000.00	5,000,000,000	17,655,200	
Total For FRX24								14,225,000,000,000.00	5,000,000,000	17,655,200	
FRX25 On 26/07/2025 Spot Bond			9.45500	103.73822	9.45500	103.71174		0.00	0	0	
Total FRX25 SPOT								0.00	0	0	
Total For FRX25								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			9.31500	101.58743	9.31500	101.56216		0.00	0	910,000,000	
Total FRX26 SPOT								0.00	0	910,000,000	
Total For FRX26								0.00	0	910,000,000	
FRX27 On 07/03/2027 Spot Bond			9.38500	105.74274	9.38500	105.71639		0.00	0	500,000,000	
Total FRX27 SPOT								0.00	0	500,000,000	
Total For FRX27								0.00	0	500,000,000	
FRX28 On 26/07/2028 Spot Bond			9.60500	105.56977	9.60500	105.54241		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			9.90500	101.22084	9.90500	101.19381		0.00	0	120,000,000	
Total FRX30 SPOT								0.00	0	120,000,000	
Total For FRX30								0.00	0	120,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31 On 21/02/2031 Spot Bond			10.00000	98.20398	10.00000	98.17751			0.00	0	1,090,000,000
Total FRX31 SPOT									0.00	0	1,090,000,000
Total For FRX31									0.00	0	1,090,000,000
FRX32 On 31/03/2032 Spot Bond			10.09000	103.77178	10.09000	103.74388			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.06500	74.22412	11.06500	74.20228			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS2A5 On 20/02/2038 Spot Bond					0.00000	101.52223			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2038 Spot Bond					0.00000	101.58902			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2038 Spot Bond					0.00000	101.64382			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2038 Spot Bond					0.00000	101.88851			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.61808			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.88817			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.36126			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.73988			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.24010			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.47953			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	104.21167			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.53695			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.37432			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	101.39008			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.49253			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.61853			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.69724			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	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.70130			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.79025			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.71007			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.89975			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					0.00000	101.48392			0.00	0	232,500,000
Total GRT12 SPOT									0.00	0	232,500,000
Total For GRT12									0.00	0	232,500,000
GRT13 On 15/04/2020 Spot Bond					0.00000	100.21220			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.90297			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.70168			0.00	0	1,500,000,000
Total GRT15 SPOT									0.00	0	1,500,000,000
Total For GRT15									0.00	0	1,500,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.50466			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.18500	103.69597	9.18500	103.67053			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.34667			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT19 On 14/03/2022 Spot Bond					0.00000	101.73647				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.71493				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.00500	99.71486	10.00500	99.68826				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.18710				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.40763				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					0.00000	101.03705				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.16331				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.10960				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.62874				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.00115				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.02492				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.50321				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT31 On 28/02/2024 Spot Bond					0.00000	101.29634				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,100,000,000
Total GRT32 SPOT										0.00	0	40,100,000,000
Total For GRT32										0.00	0	40,100,000,000
GRT33 On 18/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	43,100,000,000
Total GRT33 SPOT										0.00	0	43,100,000,000
Total For GRT33										0.00	0	43,100,000,000
GRT34 On 18/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	16,800,000,000
Total GRT34 SPOT										0.00	0	16,800,000,000
Total For GRT34										0.00	0	16,800,000,000
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					0.00000	100.43325				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.23937				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB04 On 01/11/2019 Spot Bond					0.00000	99.88502				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.36426				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.31920				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.32311				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.79009				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					0.00000	100.64595				0.00	0	46,348,000
Total HILB09 SPOT										0.00	0	46,348,000
Total For HILB09										0.00	0	46,348,000
HILB10 On 17/03/2022 Spot Bond					0.00000	101.10606				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.98016				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.97476				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/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
HPF06 On 20/02/2020 Spot Bond					0.00000	101.72297			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.57591			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					0.00000	100.17826			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.04500	105.46853	7.04500	105.44835			0.00	0	4,162,562,000
Total HWAY20 SPOT									0.00	0	4,162,562,000
Total For HWAY20									0.00	0	4,162,562,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	44.04581	100.00000	43.94725			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	290.40474	3.75000	290.39280		18,000,000,000,000.00	4,800,000,000	1,601,900,000	
Total HWAY23 SPOT								18,000,000,000,000.00	4,800,000,000	1,601,900,000	
Total For HWAY23								18,000,000,000,000.00	4,800,000,000	1,601,900,000	
HWAY2 On 07/12/2024 Spot Bond			3.93000	3.93000	3.93000	291.68625		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			3.84000	83.38598	3.84000	98.49093		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			10.54000	92.42849	10.54000	92.40226		0.00	0	2,017,441,700	
Total HWAY34 SPOT								0.00	0	2,017,441,700	
Total For HWAY34								0.00	0	2,017,441,700	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.16551	100.00000	11.14052		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			10.54500	92.14392	10.54500	92.11775		0.00	0	500,000,000	
Total HWAY35 SPOT								0.00	0	500,000,000	
Total For HWAY35								0.00	0	500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.16530	100.00000	11.14031		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF08 On 15/07/2019 Spot Bond					0.00000	100.41895			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.98257			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.94000	134.40178	2.99000	134.03916		127,827,587,916,000.00	43,478,771,400	148,352,907,600	
Total I2025 SPOT								127,827,587,916,000.00	43,478,771,400	148,352,907,600	
Total For I2025								127,827,587,916,000.00	43,478,771,400	148,352,907,600	
I2029 On 31/03/2029 Spot Bond			3.16000	100.44201	3.16000	100.43955		198,873,333,472,000.00	62,934,599,200	67,082,463,400	
Total I2029 SPOT								198,873,333,472,000.00	62,934,599,200	67,082,463,400	
Total For I2029								198,873,333,472,000.00	62,934,599,200	67,082,463,400	
I2033 On 28/02/2033 Spot Bond			3.21000	102.51407	3.21000	102.51146		394,627,339,860,000.00	122,936,866,000	125,391,955,300	
Total I2033 SPOT								394,627,339,860,000.00	122,936,866,000	125,391,955,300	
Total For I2033								394,627,339,860,000.00	122,936,866,000	125,391,955,300	
I2038 On 31/01/2038 Spot Bond			3.28500	121.17071	3.33500	120.27771		186,545,276,893,080.00	56,786,994,488	240,589,307,800	
Total I2038 SPOT								186,545,276,893,080.00	56,786,994,488	240,589,307,800	
Total For I2038								186,545,276,893,080.00	56,786,994,488	240,589,307,800	
I2046 On 31/03/2046 Spot Bond			3.37000	112.53766	3.37000	112.53424		411,798,916,554,000.00	122,195,524,200	176,648,907,300	
Total I2046 SPOT								411,798,916,554,000.00	122,195,524,200	176,648,907,300	
Total For I2046								411,798,916,554,000.00	122,195,524,200	176,648,907,300	
I2050 On 31/12/2050 Spot Bond			3.32500	119.09330	3.39000	117.51529		601,383,063,610,000.00	180,867,086,800	295,973,985,812	
Total I2050 SPOT								601,383,063,610,000.00	180,867,086,800	295,973,985,812	
Total For I2050								601,383,063,610,000.00	180,867,086,800	295,973,985,812	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.36656			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			8.66000	8.66000	8.66000	104.87424			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.80100			0.00	0	28,925,200
Total IBL102 SPOT									0.00	0	28,925,200
Total For IBL102									0.00	0	28,925,200
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.16575			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.78842			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.41160			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			3.86000	289.12814	3.86000	289.11541			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.06425			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.42607			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.42605			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.48495			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.46479			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					0.00000	100.80174			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	100.20188			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	99.99996			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.53000			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.27542			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.59096			0.00	0	0
Total IBL123 SPOT									0.00	0	0
Total For IBL123									0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.62387			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL127 On 02/04/2020 Spot Bond					0.00000	100.49629			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					0.00000	100.30574			0.00	0	0
Total IBL128 SPOT									0.00	0	0
Total For IBL128									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.27000	3.27000	3.27000	154.79632		572,250,000,000.00	175,000,000	175,000,000	
Total IBL36 SPOT								572,250,000,000.00	175,000,000	175,000,000	
Total For IBL36								572,250,000,000.00	175,000,000	175,000,000	
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900		0.00	0	0	
Total IBL43/JIBAR SPOT								0.00	0	0	
Total For IBL43/JIBAR								0.00	0	0	
IBL46 On 15/01/2020 Spot Bond			8.72000	100.97375	8.72000	100.94995		0.00	0	5,000,111,600	
Total IBL46 SPOT								0.00	0	5,000,111,600	
Total For IBL46								0.00	0	5,000,111,600	
IBL50 On 02/08/2020 Spot Bond			8.35500	102.92093	8.35500	102.89766		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			9.30500	105.49142	9.30500	105.46493		0.00	0	0	
Total IBL60 SPOT								0.00	0	0	
Total For IBL60								0.00	0	0	
IBL64 On 29/07/2019 Spot Bond					0.00000	100.08542		0.00	0	0	
Total IBL64 SPOT								0.00	0	0	
Total For IBL64								0.00	0	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	99.88995		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			3.32000	154.59780	3.32000	154.59316		0.00	0	0	
Total IBL67 SPOT								0.00	0	0	
Total For IBL67								0.00	0	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	102.17087		0.00	0	0	
Total IBL75 SPOT								0.00	0	0	
Total For IBL75								0.00	0	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.84835		0.00	0	0	
Total IBL77 SPOT								0.00	0	0	
Total For IBL77								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			9.39500	106.07942	9.39500	106.05252			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.60116			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.38883			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.14000	104.29352	8.14000	104.27040			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.32500	108.15605	8.32500	108.13169			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	31.38665	100.00000	31.31643			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.47785			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.28984			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.24454			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL95 On 12/09/2021 Spot Bond					0.00000	102.34527				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.01613				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.50136				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.35575				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			9.18000	99.99811	9.18000	99.97405				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.55593	100.00000	10.53231				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	99.96048				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.17500	100.29441	8.17500	100.27246		5,886,000,000,000.00		720,000,000	180,000,000	
Total IDCG03 SPOT								5,886,000,000,000.00		720,000,000	180,000,000	
Total For IDCG03								5,886,000,000,000.00		720,000,000	180,000,000	
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.66734				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.35500	104.82816	9.35500	104.80168				0.00	0	900,000,000
Total IDCG06 SPOT										0.00	0	900,000,000
Total For IDCG06										0.00	0	900,000,000
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.67615				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			11.43500	104.07301	11.43500	104.01891			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.73975			0.00	0	100,000,000
Total IDCG09 SPOT									0.00	0	100,000,000
Total For IDCG09									0.00	0	100,000,000
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.22610			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.80500	109.41202	9.80500	109.38326			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.30347			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.28899			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.65156			0.00	0	0
Total IDCG14 SPOT									0.00	0	0
Total For IDCG14									0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.10101			0.00	0	0
Total IDCG15 SPOT									0.00	0	0
Total For IDCG15									0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.81634			0.00	0	0
Total IDCG16 SPOT									0.00	0	0
Total For IDCG16									0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.82603			0.00	0	0
Total IDCG17 SPOT									0.00	0	0
Total For IDCG17									0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.00249			0.00	0	0
Total IDCG18 SPOT									0.00	0	0
Total For IDCG18									0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.04327			0.00	0	0
Total IDCG19 SPOT									0.00	0	0
Total For IDCG19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.06988			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.97096			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.47330	100.00000	5.46119			0.00	0	0
Total IDCP2U SPOT									0.00	0	0
Total For IDCP2U									0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP3U SPOT									0.00	0	0
Total For IDCP3U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.70500	103.30605	8.70500	103.28187			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			6.97500	103.50143	6.97500	103.48205			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN395U SPOT									0.00	0	0
Total For IN395U									0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN396U SPOT									0.00	0	0
Total For IN396U									0.00	0	0
IN398U On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN398U SPOT									0.00	0	0
Total For IN398U									0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN399U SPOT									0.00	0	0
Total For IN399U									0.00	0	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN402U SPOT									0.00	0	0
Total For IN402U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	69.71813			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.24880			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.35384			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.94776			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	102.08497			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	101.24645			0.00	0	0
Total ING383 SPOT									0.00	0	0
Total For ING383									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING384 On 30/09/2020 Spot Bond					0.00000	84.34562				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	101.85811				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.61609				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.64350				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.91973				0.00	0	660,000,000
Total INLV03 SPOT										0.00	0	660,000,000
Total For INLV03										0.00	0	660,000,000
INLV04 On 11/02/2021 Spot Bond			10.62500	105.96482	10.62500	105.93451				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.53887				0.00	0	6,200,000,000
Total INLV05 SPOT										0.00	0	6,200,000,000
Total For INLV05										0.00	0	6,200,000,000
IPC22U On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC22U SPOT										0.00	0	0
Total For IPC22U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.62469				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.24372				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.13634				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF16 On 17/12/2021 Spot Bond					0.00000	100.92277			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.79498			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.80388			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.81278			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.88087			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					0.00000	101.67520			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.01143			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.89820			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.21664			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.75350			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.77292			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.72326			0.00	0	23,176,700
Total IPF30 SPOT									0.00	0	23,176,700
Total For IPF30									0.00	0	23,176,700
IPF31 On 25/03/2026 Spot Bond					0.00000	100.74180			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPFC21 On 25/04/2019 Spot Bond					0.00000	101.85437			0.00	0	0
Total IPFC21 SPOT									0.00	0	0
Total For IPFC21									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	100.63579	2.75000	100.62819			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.41000	144.16209	6.41000	144.14600			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.34911			0.00	20,000,000	10,000,000
Total IV025 SPOT									0.00	20,000,000	10,000,000
Total For IV025									0.00	20,000,000	10,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	100.48661			0.00	160,000,000	60,000,000
Total IV026 SPOT									0.00	160,000,000	60,000,000
Total For IV026									0.00	160,000,000	60,000,000
IV030 On 31/01/2025 Spot Bond			4.99000	4.99000	4.99000	120.49680			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.99000	4.99000	4.99000	120.49680			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV031 On 11/03/2020 Spot Bond					0.00000	101.22233				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.65740				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			10.52500	105.58917	10.52500	105.55926				0.00	0	8,708,800
Total IV034 SPOT										0.00	0	8,708,800
Total For IV034										0.00	0	8,708,800
IV035 On 07/04/2022 Spot Bond					0.00000	107.04984				0.00	0	170,000,000
Total IV035 SPOT										0.00	0	170,000,000
Total For IV035										0.00	0	170,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	100.02962				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					0.00000	100.93809				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			5.42000	5.42000	5.42000	146.34495				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.67653				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			10.87500	103.14024	10.87500	103.11057				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	107.61196				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			10.76500	10.76500	10.76500	109.10980				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	99.82210				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV045 On 31/01/2022 Spot Bond			4.37000	150.40930	4.37000	150.40051			437,000,000,000.00	100,000,000	50,000,000
Total IV045 SPOT									437,000,000,000.00	100,000,000	50,000,000
Total For IV045									437,000,000,000.00	100,000,000	50,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	103.05819			0.00	0	45,917,300
Total IV046 SPOT									0.00	0	45,917,300
Total For IV046									0.00	0	45,917,300
IV050 On 26/06/2024 Spot Bond					0.00000	100.92876			0.00	0	1,500,000,000
Total IV050 SPOT									0.00	0	1,500,000,000
Total For IV050									0.00	0	1,500,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.11000	159.21535	5.11000	159.20310			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA887 On 25/04/2019 Spot Bond			7.45000	7.45000	7.45000	99.83698			0.00	0	0
Total IVA887 SPOT									0.00	0	0
Total For IVA887									0.00	0	0
IVA888 On 02/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.69477			0.00	0	0
Total IVA888 SPOT									0.00	0	0
Total For IVA888									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA889 On 09/05/2019 Spot Bond			7.45000	7.45000	7.45000	99.55297				0.00	0	0
Total IVA889 SPOT										0.00	0	0
Total For IVA889										0.00	0	0
IVA890 On 16/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.40371				0.00	0	0
Total IVA890 SPOT										0.00	0	0
Total For IVA890										0.00	0	0
IVA892 On 29/05/2019 Spot Bond			7.55000	7.55000	7.55000	99.13872				0.00	0	0
Total IVA892 SPOT										0.00	0	0
Total For IVA892										0.00	0	0
IVA893 On 06/06/2019 Spot Bond			7.55000	7.55000	7.55000	98.97634				0.00	0	0
Total IVA893 SPOT										0.00	0	0
Total For IVA893										0.00	0	0
IVA894 On 13/06/2019 Spot Bond			7.55000	7.55000	7.55000	98.83470				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			7.65000	7.65000	7.65000	98.67638				0.00	0	0
Total IVA895 SPOT										0.00	0	0
Total For IVA895										0.00	0	0
IVA898 On 11/07/2019 Spot Bond			7.65000	7.65000	7.65000	98.24968				0.00	0	0
Total IVA898 SPOT										0.00	0	0
Total For IVA898										0.00	0	0
IVA899 On 18/07/2019 Spot Bond			7.65000	7.65000	7.65000	98.10826				0.00	0	0
Total IVA899 SPOT										0.00	0	0
Total For IVA899										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.55428				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.56668				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	100.11999				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC036 On 16/07/2019 Spot Bond			8.61000	102.65926	8.61000	102.63551				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	85.44837	100.00000	85.25764				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			8.39500	104.24693	8.39500	104.22325				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.54416				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.21402				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.98499				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.49706				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.49265				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.24500	107.67289	9.24500	107.64616				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.67410				0.00	0	57,922,600
Total IVC097 SPOT										0.00	0	57,922,600
Total For IVC097										0.00	0	57,922,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC102 On 31/01/2020 Spot Bond					0.00000	99.84339				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.68459				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.19304				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.05891				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.67760				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					0.00000	99.87398				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.63243				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			8.89500	105.84400	8.89500	105.81856				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.52391				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.06121				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.71579				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	99.85739				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC130 On 23/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	101.91719				0.00	0	0
Total IVC131 SPOT										0.00	0	0
Total For IVC131										0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	101.29510				0.00	0	0
Total IVC132 SPOT										0.00	0	0
Total For IVC132										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	103.04831				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	99.88609				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					0.00000	100.21887				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	102.08987				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.43804				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	100.84781				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.13316				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.25090				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.15788				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC146 On 03/12/2020 Spot Bond					0.00000	101.20525			0.00	0	0
Total IVC146 SPOT									0.00	0	0
Total For IVC146									0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.78760			0.00	0	0
Total IVC147 SPOT									0.00	0	0
Total For IVC147									0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.08714			0.00	0	0
Total IVC148 SPOT									0.00	0	0
Total For IVC148									0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.08147			0.00	0	0
Total IVC149 SPOT									0.00	0	0
Total For IVC149									0.00	0	0
IVC150 On 17/09/2019 Spot Bond					0.00000	100.19945			0.00	0	0
Total IVC150 SPOT									0.00	0	0
Total For IVC150									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					0.00000	101.78116			0.00	0	0
Total IVC154 SPOT									0.00	0	0
Total For IVC154									0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC155 SPOT									0.00	0	0
Total For IVC155									0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.02209			0.00	0	0
Total IVC156 SPOT									0.00	0	0
Total For IVC156									0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	101.22381			0.00	0	0
Total IVC157 SPOT									0.00	0	0
Total For IVC157									0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.49926			0.00	0	0
Total IVC158 SPOT									0.00	0	0
Total For IVC158									0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.67960			0.00	0	0
Total IVC159 SPOT									0.00	0	0
Total For IVC159									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC160 On 05/04/2020 Spot Bond					0.00000	100.43839			0.00	0	0
Total IVC160 SPOT									0.00	0	0
Total For IVC160									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF60U On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF60U SPOT									0.00	0	0
Total For IVF60U									0.00	0	0
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total IVF68U SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For IVF68U								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVS01U SPOT									0.00	0	0
Total For IVS01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JAS02 On 31/01/2020 Spot Bond					0.00000	99.83693			0.00	0	0
Total JAS02 SPOT									0.00	0	0
Total For JAS02									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.00006			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.06348			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.24041			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.67061			0.00	0	100,000,000
Total KAP006 SPOT									0.00	0	100,000,000
Total For KAP006									0.00	0	100,000,000
KAP007 On 26/10/2021 Spot Bond			8.44500	103.92050	8.44500	103.89689			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.64559			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.45329			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.37668			0.00	50,000,000	25,000,000
Total KAP010 SPOT									0.00	50,000,000	25,000,000
Total For KAP010									0.00	50,000,000	25,000,000
KAP012 On 01/12/2022 Spot Bond					0.00000	101.36015			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP11 On 24/10/2022 Spot Bond					0.00000	100.29723			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	103.36874			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.30690			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.79500	120.88625	9.79500	120.85432			0.00	0	6,672,000
Total KW01 SPOT									0.00	0	6,672,000
Total For KW01									0.00	0	6,672,000
LBK08 On 30/10/2019 Spot Bond					0.00000	99.88396			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.10500	104.20702	9.10500	104.18140			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	103.91611	9.62000	103.88915			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	101.55735	9.71000	101.53076			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.09116			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.38554			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.45470			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK18 On 22/03/2022 Spot Bond					0.00000	104.61184			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.04500	106.92695	9.04500	106.90097			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.65182			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	103.26157			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			9.44500	103.95361	9.44500	103.92740			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	101.22384			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.66690			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			10.46500	105.26162	10.46500	105.23196			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			9.34500	104.93092	9.34500	104.90460			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.82071			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.52720			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.87519			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK33 On 07/12/2025 Spot Bond					0.00000	102.21521			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					0.00000	100.71859			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.08500	103.06489	8.08500	103.04233			0.00	0	931,500,000
Total LGL04 SPOT									0.00	0	931,500,000
Total For LGL04									0.00	0	931,500,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.07044			0.00	120,000,000	50,000,000
Total LGL05 SPOT									0.00	120,000,000	50,000,000
Total For LGL05									0.00	120,000,000	50,000,000
LGL06 On 04/10/2022 Spot Bond			9.44500	102.74913	9.44500	102.72322			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.67527			0.00	0	46,725,800
Total LGL07 SPOT									0.00	0	46,725,800
Total For LGL07									0.00	0	46,725,800
LGL08 On 28/02/2023 Spot Bond					0.00000	103.68252			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	104.61327			0.00	0	10,956,900
Total LGL09 SPOT									0.00	0	10,956,900
Total For LGL09									0.00	0	10,956,900
LGL10 On 08/10/2025 Spot Bond					0.00000	100.39817			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC08U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC08U SPOT									0.00	0	0
Total For LHC08U									0.00	0	0
LHC09U On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC09U SPOT									0.00	0	0
Total For LHC09U									0.00	0	0
LHC10U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			460,000,000,000,000.00	24,600,000,000	25,000,000,000
Total LHC11U SPOT									10,000,000,000,000.00	24,600,000,000	25,000,000,000
Total For LHC11U									10,000,000,000,000.00	24,600,000,000	25,000,000,000
LHL19 On 14/11/2019 Spot Bond			12.93500	107.08426	12.93500	107.04718			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.52417			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.23790			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.50448			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	102.88401			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	99.82557			0.00	0	0
Total LOM02 SPOT									0.00	0	0
Total For LOM02									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.53441			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.97925			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.73024			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	99.74970			0.00	0	0
Total MAQ129 SPOT									0.00	0	0
Total For MAQ129									0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.00739			0.00	0	0
Total MAQ131 SPOT									0.00	0	0
Total For MAQ131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ13 On 27/01/2020 Spot Bond					0.00000	99.89675				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 13/05/2019 Spot Bond					0.00000	99.61263				0.00	0	0
Total MAQ133 SPOT										0.00	0	0
Total For MAQ133										0.00	0	0
MAQ13 On 10/06/2019 Spot Bond					0.00000	99.04577				0.00	0	0
Total MAQ135 SPOT										0.00	0	0
Total For MAQ135										0.00	0	0
MAQ13 On 26/04/2019 Spot Bond					0.00000	99.95971				0.00	0	0
Total MAQ137 SPOT										0.00	0	0
Total For MAQ137										0.00	0	0
MAQ13 On 15/07/2019 Spot Bond					0.00000	98.33480				0.00	0	0
Total MAQ138 SPOT										0.00	0	0
Total For MAQ138										0.00	0	0
MAQ13 On 17/05/2019 Spot Bond					0.00000	99.53652				0.00	0	0
Total MAQ139 SPOT										0.00	0	0
Total For MAQ139										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.21887				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.61794				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	100.80570				0.00	0	10,000,000
Total MBF053 SPOT										0.00	0	10,000,000
Total For MBF053										0.00	0	10,000,000
MBF05 On 27/03/2020 Spot Bond					0.00000	101.03712				0.00	0	20,000,000
Total MBF055 SPOT										0.00	0	20,000,000
Total For MBF055										0.00	0	20,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	101.49764				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	101.50994			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF060 SPOT									0.00	0	0
Total For MBF060									0.00	0	0
MBF06: On 17/08/2021 Spot Bond					0.00000	101.46934			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	101.24652			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.29865			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					0.00000	101.31220			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	99.82378			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	101.32709			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	101.35075			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04: On 13/04/2021 Spot Bond					0.00000	100.20386			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	99.95734			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP04 On 27/07/2023 Spot Bond					0.00000	99.89235				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.63332				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.64087				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	101.28874				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	101.30430				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	100.63334				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					0.00000	100.64089				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					0.00000	102.64726				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			8.65000	106.22578	8.65000	106.20093				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.73500	8.73500	8.73500	101.56467				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	107.56288				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMF10 On 15/12/2024 Spot Bond			9.37500	9.37500	9.37500	100.27099				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF20 On 15/12/2024 Spot Bond			10.27500	10.27500	10.27500	101.65270			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond			13.57500	13.57500	13.57500	102.92697			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.38363			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			8.47500	103.77858	8.47500	103.75517			0.00	0	405,966,000
Total MMIG02 SPOT									0.00	0	405,966,000
Total For MMIG02									0.00	0	405,966,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.45615			0.00	60,000,000	30,000,000
Total MMIG03 SPOT									0.00	60,000,000	30,000,000
Total For MMIG03									0.00	60,000,000	30,000,000
MMIG0 On 12/08/2025 Spot Bond			11.25500	11.25500	11.25500	102.37883		450,200,000,000.00	40,000,000	40,000,000	20,000,000
Total MMIG04 SPOT								450,200,000,000.00	40,000,000	40,000,000	20,000,000
Total For MMIG04								450,200,000,000.00	40,000,000	40,000,000	20,000,000
MMIG0 On 12/08/2022 Spot Bond			9.64500	105.49604	9.64500	105.46859		771,600,000,000.00	80,000,000	80,000,000	1,095,112,100
Total MMIG05 SPOT								771,600,000,000.00	80,000,000	80,000,000	1,095,112,100
Total For MMIG05								771,600,000,000.00	80,000,000	80,000,000	1,095,112,100
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.11799			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.90757			0.00	0	36,596,900
Total MMIG07 SPOT									0.00	0	36,596,900
Total For MMIG07									0.00	0	36,596,900
MQB00 On 28/08/2023 Spot Bond					0.00000	107.61199			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.95670			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					0.00000	101.26774			0.00	0	47,987,900
Total MTN07 SPOT									0.00	0	47,987,900
Total For MTN07									0.00	0	47,987,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN08 On 11/10/2020 Spot Bond					0.00000	100.79711				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.51156				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.61269				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.38730				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.90838				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.28787				0.00	120,000,000	50,000,000
Total MTN13 SPOT										0.00	120,000,000	50,000,000
Total For MTN13										0.00	120,000,000	50,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.67938				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MWAR(On 22/02/2021 Spot Bond					0.00000	101.53586			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.51935			0.00	0	0
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.11908			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					0.00000	101.08474			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.05827			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.89139			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.05147			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.25794			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.79500	101.96426	8.79500	101.94002			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			7.86500	104.97447	7.86500	104.95222			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			9.24500	105.10123	9.24500	105.07499			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM04 On 01/08/2026 Spot Bond			10.25500	103.66199	10.25500	103.63335			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			9.06000	103.42885	9.06000	103.40354			0.00	0	10,001,111,500
Total NBK11A SPOT									0.00	0	10,001,111,500
Total For NBK11A									0.00	0	10,001,111,500
NBK12/ On 19/03/2021 Spot Bond			7.62000	103.98762	7.62000	103.96649			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.92591	9.38000	100.90077			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.04500	103.62472	9.04500	103.59981			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			7.94500	105.69856	7.94500	105.67594			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			8.19500	103.21279	8.19500	103.18990			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.39000	102.07146	9.39000	102.04558			0.00	0	446,402,200
Total NBK16A SPOT									0.00	0	446,402,200
Total For NBK16A									0.00	0	446,402,200
NBK17/ On 22/04/2026 Spot Bond			9.10500	104.38060	9.10500	104.35521		728,400,000,000.00		80,000,000	1,530,000,000
Total NBK17A SPOT								728,400,000,000.00		80,000,000	1,530,000,000
Total For NBK17A								728,400,000,000.00		80,000,000	1,530,000,000
NBK18/ On 01/06/2020 Spot Bond			8.82500	104.11981	8.82500	104.09511			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			8.72500	106.26376	8.72500	106.23883			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			9.45500	108.71253	9.45500	108.68493		1,701,900,000,000.00		180,000,000	226,670,900
Total NBK20A SPOT								1,701,900,000,000.00		180,000,000	226,670,900
Total For NBK20A								1,701,900,000,000.00		180,000,000	226,670,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK20I On 25/06/2021 Spot Bond					0.00000	100.89601			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.01500	106.12392	10.01500	106.09527		600,900,000,000.00	60,000,000	30,000,000	
Total NBK21A SPOT								600,900,000,000.00	60,000,000	30,000,000	
Total For NBK21A								600,900,000,000.00	60,000,000	30,000,000	
NBK22I On 19/11/2022 Spot Bond			9.38500	106.39023	9.38500	106.36328		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	
Total For NBK22A								0.00	0	0	
NBK23I On 19/11/2025 Spot Bond			9.52500	110.18765	9.52500	110.15933		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					0.00000	101.83492		0.00	0	10,000,000	
Total NBK23B SPOT								0.00	0	10,000,000	
Total For NBK23B								0.00	0	10,000,000	
NBK24I On 19/11/2027 Spot Bond			9.60500	112.37546	9.60500	112.34634		0.00	0	1,000,000,000	
Total NBK24A SPOT								0.00	0	1,000,000,000	
Total For NBK24A								0.00	0	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	101.72371		0.00	0	0	
Total NBK24B SPOT								0.00	0	0	
Total For NBK24B								0.00	0	0	
NBK25I On 17/02/2023 Spot Bond			8.94500	8.94500	8.94500	107.36163		0.00	0	0	
Total NBK25A SPOT								0.00	0	0	
Total For NBK25A								0.00	0	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	104.50090		0.00	600,000,000	250,000,000	
Total NBK25B SPOT								0.00	600,000,000	250,000,000	
Total For NBK25B								0.00	600,000,000	250,000,000	
NBK26I On 10/05/2023 Spot Bond			100.00000	18.86061	100.00000	18.81841		0.00	0	0	
Total NBK26A SPOT								0.00	0	0	
Total For NBK26A								0.00	0	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.12478		0.00	80,000,000	40,000,000	
Total NBK26B SPOT								0.00	80,000,000	40,000,000	
Total For NBK26B								0.00	80,000,000	40,000,000	
NBK27I On 10/05/2026 Spot Bond			9.81500	111.77692	9.81500	111.74734		0.00	0	295,882,900	
Total NBK27A SPOT								0.00	0	295,882,900	
Total For NBK27A								0.00	0	295,882,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28/ On 02/08/2023 Spot Bond			9.35500	104.50364	9.35500	104.47726			0.00	0	411,253,000
Total NBK28A SPOT									0.00	0	411,253,000
Total For NBK28A									0.00	0	411,253,000
NBK28I On 19/11/2020 Spot Bond					0.00000	102.19130			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			9.75500	106.22049	9.75500	106.19254			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			8.63000	105.43606	8.63000	105.41146			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					0.00000	102.77571			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31/ On 09/11/2023 Spot Bond			8.61500	107.26908	8.61500	107.24409			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.63562			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	101.74156			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	103.07982			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.64017			0.00	0	50,000,000
Total NBK35B SPOT									0.00	0	50,000,000
Total For NBK35B									0.00	0	50,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.64842			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.91018			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK38I On 02/08/2021 Spot Bond					0.00000	103.33157				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.18500	102.54465	8.18500	102.52234				0.00	0	36,485,400
Total NBK3A SPOT										0.00	0	36,485,400
Total For NBK3A										0.00	0	36,485,400
NBK3A On 09/09/2019 Spot Bond			100.00000	76.84995	100.00000	76.69716				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.03000	11.03000	11.03000	56.17174				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					0.00000	102.13038				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.79742				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.42319				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.84169				0.00	360,000,000	150,000,000
Total NBK43B SPOT										0.00	360,000,000	150,000,000
Total For NBK43B										0.00	360,000,000	150,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.79732				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.93243				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.84995				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.49574				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK48I On 09/11/2021 Spot Bond					0.00000	101.63564				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.68475				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	102.10952				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.41918				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					0.00000	101.45123				0.00	0	368,070,200
Total NBK52B SPOT										0.00	0	368,070,200
Total For NBK52B										0.00	0	368,070,200
NBK53I On 21/02/2026 Spot Bond					0.00000	101.87334				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.50508				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.20430				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.88214				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.20000	102.76266	10.20000	102.73488				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.87742				0.00	0	0
Total NCLN84 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 NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.23500	101.96979	10.23500	101.94213				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88214				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.88957				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.89900				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					0.00000	100.83979				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0

Contract 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 NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.24302				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					0.00000	100.21523				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.00094				0.00	200,000,000	80,000,000
Total NED19 SPOT										0.00	200,000,000	80,000,000
Total For NED19										0.00	200,000,000	80,000,000
NED20 On 01/07/2020 Spot Bond			9.03500	106.00783	9.03500	105.98196				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.94089				0.00	690,000,000	280,000,000
Total NEDT1A SPOT										0.00	690,000,000	280,000,000
Total For NEDT1A										0.00	690,000,000	280,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.07940				0.00	80,000,000	30,000,000
Total NEDT1B SPOT										0.00	80,000,000	30,000,000
Total For NEDT1B										0.00	80,000,000	30,000,000
NET52 On 23/01/2020 Spot Bond					0.00000	100.11899				0.00	250,000,000	250,000,000
Total NET52 SPOT										0.00	250,000,000	250,000,000
Total For NET52										0.00	250,000,000	250,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	105.52408				0.00	240,000,000	100,000,000
Total NGL01 SPOT										0.00	240,000,000	100,000,000
Total For NGL01										0.00	240,000,000	100,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.99364				0.00	0	396,332,700
Total NGL02 SPOT										0.00	0	396,332,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL02										0.00	0	396,332,700
NGL03 On 26/05/2022 Spot Bond					0.00000	101.70693				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.90069				0.00	0	130,000,000
Total NGL04 SPOT										0.00	0	130,000,000
Total For NGL04										0.00	0	130,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.44553				0.00	0	62,504,800
Total NGL05 SPOT										0.00	0	62,504,800
Total For NGL05										0.00	0	62,504,800
NGL06 On 01/12/2023 Spot Bond					0.00000	101.44445				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.41921				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.72967				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	100.03104				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					0.00000	101.04206				0.00	0	360,000,000
Total NGT103 SPOT										0.00	0	360,000,000
Total For NGT103										0.00	0	360,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	106.09709	13.50000	106.05882				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.31229				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM004 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 NHM004									0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	110.27671			0.00	0	0
Total NHM005 SPOT									0.00	0	0
Total For NHM005									0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.22588			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					0.00000	100.23616			0.00	0	0
Total NHM007 SPOT									0.00	0	0
Total For NHM007									0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.22000	4.22000	4.22000	208.87653			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			3.82000	3.82000	3.82000	175.95401			0.00	0	0
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.74500	3.74500	3.74500	128.73392			0.00	0	0
Total NI25 SPOT									0.00	0	0
Total For NI25									0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.01000	4.01000	4.01000	93.15696		1,764,400,000,000.00	440,000,000	220,000,000	
Total NI29 SPOT								1,764,400,000,000.00	440,000,000	220,000,000	
Total For NI29								1,764,400,000,000.00	440,000,000	220,000,000	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT									0.00	0	0
Total For NI33									0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.48500	4.48500	4.48500	101.82424			0.00	0	0
Total NI38 SPOT									0.00	0	0
Total For NI38									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.85000	3.85000	3.85000	128.01510			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			4.24000	4.24000	4.24000	125.38477			0.00	0	0
Total NILB13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.29000	4.29000	4.29000	169.62793				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			4.67000	164.71348	4.67000	164.70277				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			4.20000	106.06494	4.20000	106.05923				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.78500	104.15655	7.78500	104.13458				0.00	0	18,630,800
Total NMP20N SPOT										0.00	0	18,630,800
Total For NMP20N										0.00	0	18,630,800
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	99.97452				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.44700				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.53587				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.06885				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.10371				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NNF01 On 21/08/2019 Spot Bond					0.00000	103.74547				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.41500	8.41500	8.41500	103.84442				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.52359				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.63309				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.50943				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.51116				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.61500	8.61500	8.61500	103.87579				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.50622				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.57752				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.81500	8.81500	8.81500	103.90715				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.57757				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.74339				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.67729				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.52500	110.94318	8.52500	110.91760				0.00	0	641,143,100
Total NRA022 SPOT										0.00	0	641,143,100

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 NRA022									0.00	0	641,143,100
NRA02: On 31/05/2023 Spot Bond			3.99000	182.80844	3.99000	182.79976			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.65500	114.33105	10.65500	114.29845			0.00	0	8,140,000,000
Total NRA028 SPOT									0.00	0	8,140,000,000
Total For NRA028									0.00	0	8,140,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.99537	100.00000	16.95755			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					0.00000	100.50469			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20: On 27/07/2020 Spot Bond					0.00000	100.53892			0.00	0	5,000,000,000
Total NTC20 SPOT									0.00	0	5,000,000,000
Total For NTC20									0.00	0	5,000,000,000
NTC21: On 24/03/2022 Spot Bond					0.00000	101.76403			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22: On 15/02/2021 Spot Bond					0.00000	102.09533			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23: On 15/02/2023 Spot Bond					0.00000	102.50250			0.00	0	0
Total NTC23 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.62168			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.12267			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.15129			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.55085			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					0.00000	101.98756			0.00	0	410,000,000
Total OML02 SPOT									0.00	0	410,000,000
Total For OML02									0.00	0	410,000,000
OML03 On 27/11/2019 Spot Bond			8.01000	104.49802	8.01000	104.47535			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.63453			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.72500	8.72500	8.72500	101.81809			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			9.69500	102.56559	9.69500	102.53920			0.00	0	1,501,305,200
Total OML06 SPOT									0.00	0	1,501,305,200
Total For OML06									0.00	0	1,501,305,200
OML07 On 19/03/2025 Spot Bond			10.60500	102.58524	10.60500	102.55643		1,272,600,000,000.00		120,000,000	1,060,000,000
Total OML07 SPOT								1,272,600,000,000.00		120,000,000	1,060,000,000
Total For OML07								1,272,600,000,000.00		120,000,000	1,060,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.23393			0.00	180,000,000	70,000,000
Total OML08 SPOT									0.00	180,000,000	70,000,000
Total For OML08									0.00	180,000,000	70,000,000
OML09 On 14/09/2022 Spot Bond			9.79500	104.34147	9.79500	104.31435			0.00	0	1,024,796,700
Total OML09 SPOT									0.00	0	1,024,796,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML09									0.00	0	1,024,796,700
OML10 On 14/09/2025 Spot Bond			10.65500	104.43082	10.65500	104.40136			0.00	0	1,820,000,000
Total OML10 SPOT									0.00	0	1,820,000,000
Total For OML10									0.00	0	1,820,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.06659				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.81904				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	101.28877				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.31883				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM49 On 28/05/2019 Spot Bond					0.00000	101.23289				0.00	0	0
Total PMM49 SPOT										0.00	0	0
Total For PMM49										0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	101.28895				0.00	0	0
Total PMM50 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.36353			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	99.10453			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.42290			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.49145			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					0.00000	101.55141			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.67129			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.68841			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.70553			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.45000	114.96939	8.45500	114.91345			824,222,727,995,000.00	2,701,091,447,100	2,377,054,325,200
Total R186 SPOT									24,222,727,995,000.00	701,091,447,100	377,054,325,200
Total For R186									24,222,727,995,000.00	701,091,447,100	377,054,325,200
R197 On 07/12/2023 Spot Bond			2.78000	301.96173	2.79000	301.83523			11,826,244,544,000.00	4,254,044,800	32,423,560,800
Total R197 SPOT									11,826,244,544,000.00	4,254,044,800	32,423,560,800
Total For R197									11,826,244,544,000.00	4,254,044,800	32,423,560,800
R202 On 07/12/2033 Spot Bond			3.15000	235.46675	3.22000	233.60043			028,530,276,200,000.00	326,517,548,000	306,824,131,300
Total R202 SPOT									28,530,276,200,000.00	326,517,548,000	306,824,131,300
Total For R202									28,530,276,200,000.00	326,517,548,000	306,824,131,300
R2023 On 28/02/2023 Spot Bond			7.64000	101.52484	7.64500	101.48770			201,056,634,100,000.00	811,656,627,500	1,196,165,036,300
Total R2023 SPOT									201,056,634,100,000.00	811,656,627,500	1,196,165,036,300

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 For R2023									11,056,634,100,000.00	811,656,627,500	196,165,036,300
R2030 On 31/01/2030 Spot Bond			9.01500	94.93197	9.01500	94.90885			712,825,030,096,000.00	633,702,166,400	618,485,433,200
Total R2030 SPOT									12,825,030,096,000.00	633,702,166,400	618,485,433,200
Total For R2030									12,825,030,096,000.00	633,702,166,400	618,485,433,200
R2032 On 31/03/2032 Spot Bond			9.25000	93.09930	9.25000	93.07630			597,177,236,650,000.00	605,100,241,800	931,773,529,600
Total R2032 SPOT									17,177,236,650,000.00	605,100,241,800	931,773,529,600
Total For R2032									17,177,236,650,000.00	605,100,241,800	931,773,529,600
R2035 On 28/02/2035 Spot Bond			9.48500	96.37839	9.48500	96.35413			549,017,779,186,000.00	585,030,867,600	1,129,092,936,500
Total R2035 SPOT									19,017,779,186,000.00	585,030,867,600	129,092,936,500
Total For R2035									19,017,779,186,000.00	585,030,867,600	129,092,936,500
R2037 On 31/01/2037 Spot Bond			9.56000	92.96962	9.56000	92.94565			634,336,828,512,000.00	170,955,735,200	921,227,241,500
Total R2037 SPOT									14,336,828,512,000.00	170,955,735,200	921,227,241,500
Total For R2037									14,336,828,512,000.00	170,955,735,200	921,227,241,500
R2040 On 31/01/2040 Spot Bond			9.64500	96.32015	9.64500	96.29510			748,820,826,910,000.00	596,041,558,000	943,978,085,300
Total R2040 SPOT									18,820,826,910,000.00	596,041,558,000	943,978,085,300
Total For R2040									18,820,826,910,000.00	596,041,558,000	943,978,085,300
R2044 On 31/01/2044 Spot Bond			9.66500	93.45155	9.66500	93.42719			813,961,398,737,000.00	601,547,997,800	833,902,648,900
Total R2044 SPOT									13,961,398,737,000.00	601,547,997,800	833,902,648,900
Total For R2044									13,961,398,737,000.00	601,547,997,800	833,902,648,900
R2048 On 28/02/2048 Spot Bond			9.60500	93.00270	9.60500	92.97899			703,366,268,859,500.00	1,843,140,683,900	2,378,815,087,800
Total R2048 SPOT									13,366,268,859,500.00	843,140,683,900	378,815,087,800
Total For R2048									13,366,268,859,500.00	843,140,683,900	378,815,087,800
R207 On 15/01/2020 Spot Bond			6.73500	102.34586	6.73500	102.32713			381,500,524,981,500.00	56,644,472,900	119,388,966,100
Total R207 SPOT									11,500,524,981,500.00	56,644,472,900	119,388,966,100
Total For R207									11,500,524,981,500.00	56,644,472,900	119,388,966,100
R208 On 31/03/2021 Spot Bond			6.81000	100.34752	6.82500	100.30241			808,713,164,569,000.00	412,439,524,900	744,673,073,500
Total R208 SPOT									18,713,164,569,000.00	412,439,524,900	744,673,073,500
Total For R208									18,713,164,569,000.00	412,439,524,900	744,673,073,500
R209 On 31/03/2036 Spot Bond			9.37500	74.15116	9.42000	73.82987			131,789,434,375,000.00	3,107,390,873,000	1,521,596,708,700
Total R209 SPOT									11,789,434,375,000.00	107,390,873,000	521,596,708,700
Total For R209									11,789,434,375,000.00	107,390,873,000	521,596,708,700
R210 On 31/03/2028 Spot Bond			3.10500	186.10459	3.11000	186.02707			170,643,449,844,000.00	54,957,632,800	54,359,563,300
Total R210 SPOT									10,643,449,844,000.00	54,957,632,800	54,359,563,300
Total For R210									10,643,449,844,000.00	54,957,632,800	54,359,563,300
R212 On 31/01/2022 Spot Bond			2.60000	157.55177	2.67000	157.25965			043,306,073,680,000.00	401,271,566,800	265,364,800,000
Total R212 SPOT									13,306,073,680,000.00	401,271,566,800	265,364,800,000

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 R212									13,306,073,680,000.00	401,271,566,800	265,364,800,000
R213 On 28/02/2031 Spot Bond			9.11000	85.94816	9.13500	85.76719			657,644,220,699,000.00	181,958,750,900	528,116,119,700
Total R213 SPOT									17,644,220,699,000.00	181,958,750,900	528,116,119,700
Total For R213									17,644,220,699,000.00	181,958,750,900	528,116,119,700
R214 On 28/02/2041 Spot Bond			9.62500	72.66924	9.62500	72.65068			687,994,798,950,000.00	383,168,290,800	781,662,274,200
Total R214 SPOT									17,994,798,950,000.00	383,168,290,800	781,662,274,200
Total For R214									17,994,798,950,000.00	383,168,290,800	781,662,274,200
RCG01 On 24/10/2019 Spot Bond					0.00000	100.38930			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.12523				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.91522				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.11367				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.26483				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.07684				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					0.00000	101.07023				0.00	0	0
Total RDFB11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB11										0.00	0	0
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.35769				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1: On 12/03/2021 Spot Bond					0.00000	101.32534				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.03745				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.20585				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					0.00000	101.67463				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.72364				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.76289				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.76923				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.79054				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.81272				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.63001				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFC4: On 04/06/2019 Spot Bond					0.00000	101.14006				0.00	0	0
Total RDFC43 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 RDFC43										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.17609				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.52956				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 28/07/2019 Spot Bond					0.00000	99.89178				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
REB14I On 07/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB14U SPOT										0.00	0	0
Total For REB14U										0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	101.47679				0.00	0	0
Total REBC09 SPOT										0.00	0	0
Total For REBC09										0.00	0	0
RED11 On 12/03/2020 Spot Bond					0.00000	101.31645				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					0.00000	100.26747				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.63162				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.70766				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.18227				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.97736				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.66556				0.00	0	0
Total RED501 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	103.83690				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	104.77193				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70: On 17/04/2022 Spot Bond					0.00000	100.75879				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.55349				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					0.00000	99.56591				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.42638				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	102.24277				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.02312				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	99.71777				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.21763				0.00	0	0
Total RES40 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.33341			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES43U SPOT									0.00	0	0
Total For RES43U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.36000	103.00187	8.36000	102.97882			0.00	0	43,336,900
Total RW21 SPOT									0.00	0	43,336,900
Total For RW21									0.00	0	43,336,900
RW23 On 10/12/2023 Spot Bond			9.29500	104.32648	9.29500	104.30045			0.00	0	106,669,300
Total RW23 SPOT									0.00	0	106,669,300
Total For RW23									0.00	0	106,669,300
RW28 On 10/12/2028 Spot Bond			10.73500	100.90602	10.73500	100.87704			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.00742			0.00	0	9,837,900
Total SBK17 SPOT									0.00	0	9,837,900
Total For SBK17									0.00	0	9,837,900
SBK18 On 24/10/2020 Spot Bond					0.00000	100.89483			0.00	100,000,000	540,000,000
Total SBK18 SPOT									0.00	100,000,000	540,000,000
Total For SBK18									0.00	100,000,000	540,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	99.99994			0.00	0	0
Total SBK19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	102.48995			0.00	0	24,010,400
Total SBK20 SPOT									0.00	0	24,010,400
Total For SBK20									0.00	0	24,010,400
SBK21 On 28/01/2020 Spot Bond					0.00000	100.92323			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	103.76554			0.00	380,000,000	160,000,000
Total SBK22 SPOT									0.00	380,000,000	160,000,000
Total For SBK22									0.00	380,000,000	160,000,000
SBK23 On 28/05/2022 Spot Bond			9.94500	108.91431	9.94500	108.88511		2,784,600,000,000.00	280,000,000	2,170,000,000	
Total SBK23 SPOT								2,784,600,000,000.00	280,000,000	2,170,000,000	
Total For SBK23								2,784,600,000,000.00	280,000,000	2,170,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	102.51595			0.00	0	21,551,500
Total SBK24 SPOT									0.00	0	21,551,500
Total For SBK24									0.00	0	21,551,500
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.95617			0.00	240,000,000	134,036,800
Total SBK25 SPOT									0.00	240,000,000	134,036,800
Total For SBK25									0.00	240,000,000	134,036,800
SBK26 On 25/04/2021 Spot Bond			9.27500	105.31932	9.27500	105.29309		371,000,000,000.00	40,000,000	20,000,000	
Total SBK26 SPOT								371,000,000,000.00	40,000,000	20,000,000	
Total For SBK26								371,000,000,000.00	40,000,000	20,000,000	
SBN01 On 31/07/2021 Spot Bond					0.00000	99.86610			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.92576			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.08500	107.49858	8.08500	107.47518			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.17500	108.93094	9.17500	108.90395			0.00	0	885,403,300
Total SBS20 SPOT									0.00	0	885,403,300

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 For SBS20									0.00	0	885,403,300
SBS21 On 15/05/2026 Spot Bond					0.00000	105.33643			0.00	200,000,000	102,331,900
Total SBS21 SPOT									0.00	200,000,000	102,331,900
Total For SBS21									0.00	200,000,000	102,331,900
SBS24 On 24/05/2019 Spot Bond					0.00000	101.50867			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.15500	103.84467	7.15500	103.82443			0.00	0	185,600
Total SBS25 SPOT									0.00	0	185,600
Total For SBS25									0.00	0	185,600
SBS27 On 20/02/2024 Spot Bond			8.64500	107.52369	8.64500	107.49856			0.00	0	808,935,400
Total SBS27 SPOT									0.00	0	808,935,400
Total For SBS27									0.00	0	808,935,400
SBS29 On 12/06/2019 Spot Bond			7.40000	103.33935	7.40000	103.31860			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.29000	97.84160	9.29000	97.81706			0.00	0	476,548,900
Total SBS3 SPOT									0.00	0	476,548,900
Total For SBS3									0.00	0	476,548,900
SBS30 On 12/06/2019 Spot Bond					0.00000	101.07332			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.37500	105.87756	9.37500	105.85092			0.00	0	200,000,000
Total SBS31 SPOT									0.00	0	200,000,000
Total For SBS31									0.00	0	200,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	100.83941			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.30500	104.31243	9.30500	104.28665			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.33144			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.07000	101.80604	8.07000	101.78379			0.00	0	0
Total SBS37 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.99000	102.57680	8.99000	102.55188			2,157,600,000,000.00	240,000,000	120,000,000
Total SBS38 SPOT									2,157,600,000,000.00	240,000,000	120,000,000
Total For SBS38									2,157,600,000,000.00	240,000,000	120,000,000
SBS39 On 29/01/2030 Spot Bond			9.89000	101.10156	9.89000	101.07460			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			8.29000	104.49368	8.29000	104.47024			0.00	0	590,142,900
Total SBS4 SPOT									0.00	0	590,142,900
Total For SBS4									0.00	0	590,142,900
SBS40 On 12/11/2020 Spot Bond					0.00000	102.29309			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			8.53000	108.87128	8.53000	108.84616			0.00	0	7,036,500
Total SBS41 SPOT									0.00	0	7,036,500
Total For SBS41									0.00	0	7,036,500
SBS42 On 12/11/2025 Spot Bond			9.06000	112.48640	9.06000	112.45887			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.38000	113.23011	9.38000	113.20145			0.00	0	528,180,000
Total SBS43 SPOT									0.00	0	528,180,000
Total For SBS43									0.00	0	528,180,000
SBS45 On 15/02/2021 Spot Bond					0.00000	102.65855			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			8.56000	108.67757	8.56000	108.65241			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.24788			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.15032			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.97044			0.00	0	0
Total SBS49 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.82500	103.68642	8.82500	103.66168			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.49500	9.49500	9.49500	103.26766			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.96432			0.00	0	20,000,000
Total SBS52 SPOT									0.00	0	20,000,000
Total For SBS52									0.00	0	20,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	101.79249			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					0.00000	101.37941			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.06582			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			8.40000	104.76430	8.40000	104.74062		7,728,000,000,000.00	920,000,000	300,559,300	
Total SBS56 SPOT								7,728,000,000,000.00	920,000,000	300,559,300	
Total For SBS56								7,728,000,000,000.00	920,000,000	300,559,300	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.99553			0.00	0	127,935,400
Total SBS57 SPOT									0.00	0	127,935,400
Total For SBS57									0.00	0	127,935,400
SBS58 On 12/06/2027 Spot Bond					0.00000	103.07694			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.34333			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.95934			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	99.86760			0.00	0	0
Total SBS62 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	99.86582			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	99.86195			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.69000	291.10392	3.69000	291.09245			1,549,800,000,000.00	420,000,000	210,000,000
Total SBSI11 SPOT									1,549,800,000,000.00	420,000,000	210,000,000
Total For SBSI11									1,549,800,000,000.00	420,000,000	210,000,000
SBSI14 On 07/12/2033 Spot Bond			4.32000	4.32000	4.32000	206.58413			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					0.00000	105.88876			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	105.60055			0.00	80,000,000	20,000,000
Total SBT102 SPOT									0.00	80,000,000	20,000,000
Total For SBT102									0.00	80,000,000	20,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	100.82227			0.00	0	500,000,000
Total SBT103 SPOT									0.00	0	500,000,000
Total For SBT103									0.00	0	500,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	104.38368			0.00	0	35,728,400
Total SBT201 SPOT									0.00	0	35,728,400
Total For SBT201									0.00	0	35,728,400
SBT202 On 03/12/2023 Spot Bond					0.00000	101.41452			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			9.69500	106.61525	9.69500	106.58753			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.23324			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					0.00000	100.48239			0.00	0	0
Total SGI004 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.48253				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.41355				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				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					0.00000	103.41370				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.66158				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.70767				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.61872				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.66510				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.73571				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.75397				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.75759				0.00	0	0
Total SLRB3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.76695				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.88576				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.92426				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.83718				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					0.00000	101.87802				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.92968				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			9.89500	106.43665	9.89500	106.40856				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.08734				0.00	0	27,019,200
Total SNT04 SPOT										0.00	0	27,019,200
Total For SNT04										0.00	0	27,019,200
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.02780				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.91297				0.00	0	486,000,000
Total SPDA11 SPOT										0.00	0	486,000,000
Total For SPDA11										0.00	0	486,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	102.42546				0.00	0	64,805,000
Total SPDA12 SPOT										0.00	0	64,805,000
Total For SPDA12										0.00	0	64,805,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.62787				0.00	0	0
Total SPDA6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.64336				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.51804				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.66775				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	101.14548				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					0.00000	100.18036				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	100.70497				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00: On 15/03/2024 Spot Bond					0.00000	100.98016				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0
Total For SS040U										0.00	0	0
SS041L On 29/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS050L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS050U SPOT										0.00	0	0
Total For SS050U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.17000	100.09329	8.17000	100.07139				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.39500	97.57482	8.39500	97.55290				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			8.39500	97.57482	8.39500	97.55290				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.40500	4.40500	4.40500	124.29042				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2026 Spot Bond			9.95500	106.45091	9.95500	106.42250				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			11.00500	74.88079	11.00500	74.85899				0.00	0	0
Total SSN021 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 SSN021										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	100.75574				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.37208				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.91367				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.28563				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.63570				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.43779				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.29374				0.00	0	7,547,600
Total SSN038 SPOT										0.00	0	7,547,600
Total For SSN038										0.00	0	7,547,600
SSN04: On 13/10/2023 Spot Bond					0.00000	100.22005				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.04500	103.02142	9.04500	102.99651				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.37500	103.44012	4.37500	103.43406				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	100.18686				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	99.84247				0.00	0	0
Total SSN046 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 SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.34903				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			3.82000	3.82000	3.82000	289.57914				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	100.65441				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.16787				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			6.87700	102.09175	6.87700	102.07278				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	99.95360				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	99.79108				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.42819				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			4.33000	4.33000	4.33000	169.10166				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.79000	3.79000	3.79000	128.42530				0.00	0	0
Total SSN062 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 SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.71500	4.71500	4.71500	98.55560				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	93.23912				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			4.29000	4.29000	4.29000	169.62793				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.37557				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.35914				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.31874				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 04/06/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.00072				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.98558				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0

Contract 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 SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.89963				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.22325				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	104.31500				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	101.77390				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					0.00000	101.42160				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	101.12102				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	101.94083				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			4.09500	4.09500	4.09500	211.78608				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/10/2019 Spot Bond					0.00000	100.31099				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.47500	98.35331	9.47500	98.32843				0.00	0	227,233,900
Total SZ25 SPOT										0.00	0	227,233,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SZ25										0.00	0	227,233,900
T12A11 On 21/08/2019 Spot Bond					0.00000	101.74227				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.38500	101.75661	8.38500	101.73386				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.55594				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.28500	104.43332	8.28500	104.40990				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					0.00000	101.53479				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.38500	104.13938	8.38500	104.11576				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.39322				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.33500	103.40244	8.33500	103.37912				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.53658				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.48511				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.51865				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.26540	8.55000	105.24106				0.00	0	0
Total T14A12 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 T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.37541				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					0.00000	100.38174				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	101.40393				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	100.31300				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					0.00000	99.88594				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.14857				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					0.00000	100.83485				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.61608				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					0.00000	100.33891				0.00	0	10,000,000
Total TFS148 SPOT										0.00	0	10,000,000
Total For TFS148										0.00	0	10,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.87002				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	101.25130				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15₂ On 25/04/2019 Spot Bond					0.00000	99.98054				0.00	0	0
Total TFS152 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 TFS152										0.00	0	0
TFS152 On 06/07/2021 Spot Bond					0.00000	100.32107				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.36879				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	101.14712				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	101.17059				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					0.00000	101.48567				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.78760				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	100.80183				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.48517				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			8.33500	8.33500	8.33500	101.81815				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.51892				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.24500	101.56284	8.24500	101.54049				0.00	0	0
Total TH12A6 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 TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	101.51892				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.35500	101.41569	8.35500	101.39309				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.59485				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.59485				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.59485				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.59485				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.98426				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.98426				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.72976				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.72807				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.27705				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.27390				0.00	0	0
Total TH12D2 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 TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.29593				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.26695				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.70519				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.48500	102.62681	8.48500	102.60324				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.28749				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.37500	103.19822	8.37500	103.17484				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.59473				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.59641				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.64531				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.59345				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.58967				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.71274				0.00	0	0
Total TH13C1 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 TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.72622				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					0.00000	101.72959				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					0.00000	101.74410				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					0.00000	101.80541				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					0.00000	102.26823				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.26823				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.31866				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.26985				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.30185				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.74526				0.00	6,059,645,546	3,029,822,773
Total TH14A2 SPOT										0.00	6,059,645,546	3,029,822,773
Total For TH14A2										0.00	6,059,645,546	3,029,822,773
TH14A: On 21/11/2021 Spot Bond					0.00000	101.54225				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.12500	108.80883	8.12500	108.78490				0.00	0	0
Total TH14A4 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 TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	101.70885				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					0.00000	102.70217				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			8.17500	106.66841	8.17500	106.64480				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					0.00000	101.64505				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					0.00000	102.05037				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.57428				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					0.00000	101.72927				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					0.00000	103.05957				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					0.00000	101.67538				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	102.23390				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					0.00000	102.19862				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	103.24529				0.00	0	0
Total TH14D3 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 TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.46803				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.50187				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.16255				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.73764				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					0.00000	101.30915				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.44442				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.46139				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.53896				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.52547				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	102.27383				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.61820				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	102.19947				0.00	0	0
Total TH15C2 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 TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.57774				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.10810				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.02401				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.93651				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					0.00000	100.28347				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.14461				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	100.65571				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	100.40267				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.12500	8.12500	8.12500	99.28285				0.00	0	70,000,000
Total TL20 SPOT										0.00	0	70,000,000
Total For TL20										0.00	0	70,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	59.62244	100.00000	59.50932				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.20647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.21803			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			8.83500	101.81848	8.83500	101.79457			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.34500	102.26204	9.34500	102.23666			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.54940			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					0.00000	100.26813			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.72500	98.03797	9.72500	98.01254			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	99.99981			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC07 On 17/09/2019 Spot Bond					0.00000	100.66099			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					0.00000	100.73082			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.05500	104.25970	8.05500	104.23733		43,020,144,000.00	5,340,800	33,324,870,400	
Total TN20 SPOT								43,020,144,000.00	5,340,800	33,324,870,400	
Total For TN20								43,020,144,000.00	5,340,800	33,324,870,400	
TN20/R On 17/09/2020 Spot Bond			100.00000	40.34064	100.00000	40.25184		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	30.85689	100.00000	30.78785			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			9.02500	111.54781	9.02500	111.52062			0.00	0	21,149,683,100
Total TN23 SPOT									0.00	0	21,149,683,100
Total For TN23									0.00	0	21,149,683,100
TN23/R On 06/11/2023 Spot Bond			100.00000	18.06951	100.00000	18.02907			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			9.95500	99.58215	9.95500	99.55542		1,048,667,664,000.00		105,340,800	23,183,470,400
Total TN25 SPOT								1,048,667,664,000.00		105,340,800	23,183,470,400
Total For TN25								1,048,667,664,000.00		105,340,800	23,183,470,400
TN25/R On 19/08/2025 Spot Bond			100.00000	11.52696	100.00000	11.50117			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.15500	96.91114	10.15500	96.88462			0.00	0	710,000,000
Total TN27 SPOT									0.00	0	710,000,000
Total For TN27									0.00	0	710,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.88232	100.00000	12.85349			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			10.71500	99.04854	10.71500	99.02030			0.00	0	11,880,000,000
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.97834	8.00000	118.95285			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.52500	94.34098	11.52500	94.31210			0.00	0	10,000,000,000
Total TN40 SPOT									0.00	0	10,000,000,000
Total For TN40									0.00	0	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.45880	10.75000	100.43006			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.82700	10.00000	105.79900				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA01 On 30/11/2020 Spot Bond			8.43500	105.38586	8.43500	105.36181				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			8.63500	105.03568	8.63500	105.01128				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond			8.43500	8.43500	8.43500	105.35257				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					0.00000	101.08891				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B1 On 14/12/2020 Spot Bond					0.00000	101.11658				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.23267				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.27684				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.56335				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.56335				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.65011				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.69159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A On 14/11/2022 Spot Bond			8.74500	104.88639	8.74500	104.86160				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.64072				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.67655				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.96217				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					0.00000	101.92273				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond					0.00000	100.91121				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	100.97691				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	101.00783				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			9.04500	102.42182	9.04500	101.58945				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.12414				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13I On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14I On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22£ On 19/03/2020 Spot Bond					0.00000	92.91798				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					0.00000	96.48368				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23C On 09/04/2020 Spot Bond					0.00000	92.58237				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	103.33592				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	103.94856				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	104.20662				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					0.00000	100.78200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC29 On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC291 SPOT										0.00	0	0
Total For TWC291										0.00	0	0
TWC29 On 24/04/2019 Spot Bond					0.00000	101.87890				0.00	0	0
Total TWC292 SPOT										0.00	0	0
Total For TWC292										0.00	0	0
TWC29 On 30/04/2019 Spot Bond					0.00000	101.75364				0.00	0	0
Total TWC293 SPOT										0.00	0	0
Total For TWC293										0.00	0	0
TWC29 On 15/05/2019 Spot Bond					0.00000	101.44049				0.00	0	0
Total TWC294 SPOT										0.00	0	0
Total For TWC294										0.00	0	0
TWC29 On 29/05/2019 Spot Bond					0.00000	101.16756				0.00	0	0
Total TWC295 SPOT										0.00	0	0
Total For TWC295										0.00	0	0
TWC29 On 05/06/2019 Spot Bond					0.00000	101.00208				0.00	0	0
Total TWC296 SPOT										0.00	0	0
Total For TWC296										0.00	0	0
TWC29 On 05/07/2019 Spot Bond					0.00000	100.33394				0.00	0	0
Total TWC297 SPOT										0.00	0	0
Total For TWC297										0.00	0	0
TWC29 On 10/07/2019 Spot Bond					0.00000	100.18759				0.00	0	0
Total TWC298 SPOT										0.00	0	0
Total For TWC298										0.00	0	0
TWC29 On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			540,000,000,000,000.00	55,400,000,000	46,400,000,000	
Total TWC299 SPOT									10,000,000,000,000.00	55,400,000,000	46,400,000,000	
Total For TWC299									10,000,000,000,000.00	55,400,000,000	46,400,000,000	
UG21 On 02/03/2021 Spot Bond			8.60300	105.06972	8.60300	105.04568			0.00	0	134,300	
Total UG21 SPOT									0.00	0	134,300	
Total For UG21									0.00	0	134,300	
UG26 On 09/03/2026 Spot Bond			10.35500	106.03183	10.35500	106.00274			0.00	0	74,472,300	

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 UG26 SPOT										0.00	0	74,472,300
Total For UG26										0.00	0	74,472,300
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L 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
VCPA3L 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
VCPA4L 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
VCPA5L 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
VCPA6L 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
VCPA7L 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
VCPA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.13962				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.94568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.39445				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.02306				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	99.97901				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.44782				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.35776				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR842L On 18/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR842U SPOT										0.00	0	0
Total For VR842U										0.00	0	0
VR843L On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR843U SPOT										0.00	0	0
Total For VR843U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR845L On 26/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VR845U SPOT									0.00	0	0
Total For VR845U									0.00	0	0
VR846L On 28/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR846U SPOT									0.00	0	0
Total For VR846U									0.00	0	0
VR847L On 18/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total VR847U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For VR847U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.71410			0.00	0	1,005,500,000
Total WHL01 SPOT									0.00	0	1,005,500,000
Total For WHL01									0.00	0	1,005,500,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.62651			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					0.00000	101.22452			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.49500	103.79665	7.49500	103.77548			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.37500	105.34157	7.37500	105.32050				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			7.67000	106.19219	7.67000	106.17011				0.00	0	57,446,200
Total WSP5 SPOT										0.00	0	57,446,200
Total For WSP5										0.00	0	57,446,200
WSP5/f On 28/05/2021 Spot Bond			100.00000	29.23244	100.00000	29.16702				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.78500	97.14673	6.78500	97.12919				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.45e+017	416,051,417,816	531,481,883,567
Total for SPOT :										1.45e+017	416,051,417,816	531,481,883,567
Total Futures										1.45e+017	416,051,742,550	531,482,770,254
Total Options										0.00	0	165,050
Grand Total:										1.45e+017	416,051,742,550	531,482,935,304