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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/07/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/08/2019 Bond Future			10.69108	79.93671	10.63665	80.26283			0.00	0	350
ES33 On 07/11/2019 Bond Future			10.80503	77.71442	10.74850	78.04700			0.00	0	0
ES33 On 06/02/2020 Bond Future			10.90845	79.18630	10.84986	79.52526			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 01/08/2019 Bond Future			10.99070	81.69580	10.94131	82.03531			0.00	0	4,919
ES42 On 07/11/2019 Bond Future			11.10294	79.03647	11.05167	79.38266			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.20111	80.53368	11.14806	80.88650			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 01/08/2019 Bond Future			136.53157	136.53157	136.66183	136.66183			0.00	0	1,622
I2025 On 07/11/2019 Bond Future			139.25170	139.25170	139.38467	139.38467			27,850,340.00	200	200
I2025 On 06/02/2020 Bond Future			140.44721	140.44721	140.58289	140.58289			0.00	0	0
Total I2025 Future									27,850,340.00	200	1,822
Total For I2025									27,850,340.00	200	1,822
I2029 On 01/08/2019 Bond Future			103.42404	103.42404	103.36981	103.36981			0.00	0	4,132

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/11/2019	Bond Future			104.39036	104.39036	104.33498	104.33498			15,658,554.00	150	150
I2029	On	06/02/2020	Bond Future			106.39175	106.39175	106.33545	106.33545			0.00	0	0
Total I2029 Future												15,658,554.00	150	4,282
Total For I2029												15,658,554.00	150	4,282
I2033	On	01/08/2019	Bond Future			104.14470	104.14470	104.25613	104.25613			0.00	0	6,090
I2033	On	07/11/2019	Bond Future			105.04954	105.04954	105.16321	105.16321			5,252,477.00	50	50
I2033	On	06/02/2020	Bond Future			107.06352	107.06352	107.17952	107.17952			0.00	0	0
Total I2033 Future												5,252,477.00	50	6,140
Total For I2033												5,252,477.00	50	6,140
I2038	On	01/08/2019	Bond Future			121.80118	121.80118	121.69974	121.69974			0.00	0	11,392
I2038	On	07/11/2019	Bond Future			124.22793	124.22793	124.12442	124.12442			0.00	0	0
I2038	On	06/02/2020	Bond Future			124.95105	124.95105	124.84588	124.84588			0.00	0	0
Total I2038 Future												0.00	0	11,392
Total For I2038												0.00	0	11,392
I2046	On	01/08/2019	Bond Future			115.12624	115.12624	115.11505	115.11505			0.00	0	12,638
I2046	On	07/11/2019	Bond Future			115.70053	115.70053	115.68907	115.68907			0.00	0	0
I2046	On	06/02/2020	Bond Future			117.91870	117.91870	117.90717	117.90717			0.00	0	0
Total I2046 Future												0.00	0	12,638
Total For I2046												0.00	0	12,638
I2050	On	01/08/2019	Bond Future			118.95822	118.95822	118.58148	118.58148			0.00	0	11,104
I2050	On	07/11/2019	Bond Future			121.32818	121.32818	120.94404	120.94404			0.00	0	0
I2050	On	06/02/2020	Bond Future			121.81786	121.81786	121.42669	121.42669			0.00	0	0
Total I2050 Future												0.00	0	11,104
Total For I2050												0.00	0	11,104
R186	On	01/08/2019	Bond Future			8.17168	114.00810	8.07576	114.57560		5.87	929,052,006.90	8,149	125,318
R186	On	07/11/2019	Bond Future			8.21194	116.24924	8.11094	116.82790		5.81	0.00	0	5,960
R186	On	06/02/2020	Bond Future			8.23796	113.14411	8.13187	113.73390		6.13	0.00	0	0
Total R186 Future												929,052,006.90	8,149	131,278
R186	On	01/08/2019	Bond Future	10.08	Call			11,131.05000	11.13105	10,563,550	6.94	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			0.00000	0.00000	0,000	6.94	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.22	Call			6,537.56000	6.53756	5,970,710	6.91	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			0.63000	0.00063	1,280	6.91	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			262.83000	0.26283	413,290	5.91	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Put			2.28000	0.00228	4,520	6.72	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			5,599.46000	5.59946	5,034,200	6.72	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.55	Call			2,834.97000	2.83497	2,315,570	6.14	0.00	0	0
R186	On	01/08/2019	Bond Future	8.55	Put			64.60000	0.06460	112,700	6.14	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Put			172.52000	0.17252	281,040	5.98	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			0.03000	0.00003	0,060	6.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2019	Bond Future	9.54	Put			0.02000	0.00002	0,050	6.94	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			8,169.53000	8.16953	7,602,060	6.94	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			1,959.96000	1.95996	1,500,980	5.98	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			25.38000	0.02538	46,450	6.31	0.00	0	3,100
R186	On	01/08/2019	Bond Future	8.70	Call			3,653.77000	3.65377	3,107,340	6.31	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			1,583.80000	1.58380	1,166,760	5.91	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.53	Call			8,223.39000	8.22339	7,655,920	6.94	0.00	0	0
R186	On	01/08/2019	Bond Future	9.53	Put			0.03000	0.00003	0,060	6.94	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			8,277.20000	8.27720	7,709,730	6.94	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			308.96000	0.30896	391,710	6.45	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			5,050.63000	5.05063	4,553,270	6.47	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			302.83000	0.30283	384,130	6.47	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			3,965.49000	3.96549	3,507,540	6.21	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			477.97000	0.47797	598,680	6.21	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			1,265.98000	1.26598	1,522,350	5.80	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			4,954.18000	4.95418	4,459,740	6.44	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			315.22000	0.31522	399,440	6.44	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Call			1,848.67000	1.84867	1,536,300	5.78	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,338.22000	1.33822	1,604,510	5.78	0.00	0	7,500
R186	On	07/11/2019	Bond Future	8.95	Call			5,002.35000	5.00235	4,506,440	6.45	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,947.71000	1.94771	1,625,420	5.80	0.00	0	5,000
R186	On	06/02/2020	Bond Future	8.57	Put			1,218.84000	1.21884	1,416,080	6.41	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			3,550.69000	3.55069	3,162,150	6.39	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,248.99000	1.24899	1,450,240	6.39	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			3,589.99000	3.58999	3,199,440	6.40	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,233.99000	1.23399	1,433,230	6.40	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			3,629.11000	3.62911	3,236,560	6.41	0.00	0	0
Total R186 Option												0.00	0	38,600
Total For R186												929,052,006.90	8,149	169,878
R197	On	01/08/2019	Bond Future			302.98217	302.98217	302.95764	302.95764			0.00	0	2,507
R197	On	07/11/2019	Bond Future			309.01865	309.01865	308.99357	308.99357			0.00	0	0
R197	On	06/02/2020	Bond Future			307.28056	307.28056	307.25553	307.25553			0.00	0	0
Total R197 Future												0.00	0	2,507
Total For R197												0.00	0	2,507
R202	On	01/08/2019	Bond Future			233.51886	233.51886	233.49638	233.49638			0.00	0	9,518
R202	On	07/11/2019	Bond Future			238.17114	238.17114	238.14849	238.14849			0.00	0	0
R202	On	06/02/2020	Bond Future			238.66728	238.66728	238.64470	238.64470			0.00	0	0
Total R202 Future												0.00	0	9,518
Total For R202												0.00	0	9,518

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R2023	On	01/08/2019	Bond Future			7.33465	104.62371	7.23732	104.92748		2.35	484,407,777.30	4,630	56,013
R2023	On	07/11/2019	Bond Future			7.33293	102.74862	7.22656	103.05841		2.56	0.00	0	0
R2023	On	06/02/2020	Bond Future			7.30755	104.69441	7.19118	105.01021		2.60	0.00	0	0
Total R2023 Future												484,407,777.30	4,630	56,013
R2023	On	01/08/2019	Bond Future	8.93	Put			0.00000	0.00000	0,000	3.27	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Call			5,157.04000	5.15704	4,853,270	3.27	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			0.00000	0.00000	0,000	3.27	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			5,186.37000	5.18637	4,882,600	3.27	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			0.00000	0.00000	0,000	3.27	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			5,127.71000	5.12771	4,823,940	3.27	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			2,322.40000	2.32240	2,060,220	3.42	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			152.98000	0.15298	200,590	3.42	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			2,348.41000	2.34841	2,085,470	3.44	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			150.59000	0.15059	197,440	3.44	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,374.47000	2.37447	2,110,790	3.45	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			148.25000	0.14825	194,360	3.45	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			511.65000	0.51165	623,560	2.82	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,413.88000	1.41388	1,212,560	2.80	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			524.67000	0.52467	639,150	2.80	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,434.36000	1.43436	1,231,760	2.81	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			518.26000	0.51826	631,460	2.81	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,454.64000	1.45464	1,250,750	2.82	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												484,407,777.30	4,630	56,013
R2030	On	01/08/2019	Bond Future			8.84694	94.41736	8.78690	94.80779		8.61	307,139,672.08	3,253	78,162
R2030	On	07/11/2019	Bond Future			8.90120	96.27342	8.83877	96.67152		8.57	0.00	0	200
R2030	On	06/02/2020	Bond Future			8.94504	94.08731	8.88021	94.49310		8.99	0.00	0	0
Total R2030 Future												307,139,672.08	3,253	78,362
R2030	On	01/08/2019	Bond Future	9.90	Put			2.45000	0.00245	3,340	10.01	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Put			931.78000	0.93178	1,131,490	8.35	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			821.50000	0.82150	630,780	8.35	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Put			1,300.14000	1.30014	1,547,310	8.21	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			533.81000	0.53381	390,550	8.21	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			182.60000	0.18260	238,350	8.80	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			2,511.52000	2.51152	2,176,840	8.80	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	8.35	Put			2,985.25000	2.98525	3,343,810	7.85	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			78.80000	0.07880	46,930	7.85	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.24	Call			3,009.23000	3.00923	2,655,910	8.91	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.24	Put			114.85000	0.11485	151,960	8.91	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			98.21000	0.09821	130,430	8.95	0.00	0	0

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R2030	On	01/08/2019	Bond Future	9.27	Call			3,180.06000	3.18006	2,821,850	8.95	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			5,603.27000	5.60327	5,216,390	9.67	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			9.81000	0.00981	13,360	9.67	0.00	0	4,800
R2030	On	01/08/2019	Bond Future	9.08	Call			2,142.58000	2.14258	1,826,630	8.71	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.08	Put			256.68000	0.25668	331,160	8.71	0.00	0	6,570
R2030	On	01/08/2019	Bond Future	9.22	Put			127.66000	0.12766	168,420	8.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Call			7,023.22000	7.02322	6,633,570	10.04	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			2.14000	0.00214	2,920	10.04	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			6,905.73000	6.90573	6,516,190	10.01	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.22	Call			2,896.78000	2.89678	2,547,110	8.88	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			5,662.80000	5.66280	5,275,720	9.69	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			9.24000	0.00924	12,590	9.69	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.91	Call			6,964.50000	6.96450	6,574,900	10.02	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			2.29000	0.00229	3,120	10.02	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,731.18000	2.73118	2,978,000	8.14	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			1,191.08000	1.19108	1,328,510	8.70	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			634.72000	0.63472	716,360	9.18	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			4,669.48000	4.66948	4,351,780	9.19	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			623.64000	0.62364	704,040	9.19	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Call			5,735.80000	5.73580	5,395,790	9.55	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			434.41000	0.43441	492,500	9.55	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			2,967.04000	2.96704	2,706,370	8.70	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			1,187.96000	1.18796	1,036,680	8.14	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.10	Put			1,233.16000	1.23316	1,374,310	8.67	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			2,884.29000	2.88429	2,627,340	8.67	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	8.57	Put			2,849.95000	2.84995	3,103,410	8.10	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			1,110.50000	1.11050	965,860	8.10	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			4,571.02000	4.57102	4,255,820	9.16	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			645.98000	0.64598	728,880	9.16	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Call			6,047.58000	6.04758	5,702,320	9.65	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			391.72000	0.39172	444,560	9.65	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.48	Call			4,620.18000	4.62018	4,303,720	9.18	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			3,594.09000	3.59409	3,342,490	9.16	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,859.14000	1.85914	2,013,330	9.16	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			3,516.34000	3.51634	3,267,590	9.14	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,904.01000	1.90401	2,061,050	9.14	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			3,555.27000	3.55527	3,305,090	9.15	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,881.60000	1.88160	2,037,210	9.15	0.00	0	0
Total R2030 Option												0.00	0	48,120
Total For R2030											307,139,672.08	3,253	126,482	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/08/2019	Bond Future			9.18798	95.93369	9.12297	96.39254		9.65	0.00	0	44,151
R2032	On	07/11/2019	Bond Future			9.25163	93.65895	9.18418	94.12687		9.98	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.30380	95.43282	9.23398	95.90976		9.97	0.00	0	0
Total R2032 Future												0.00	0	44,151
R2032	On	01/08/2019	Bond Future	10.11	Put			10.20000	0.01020	13,920	11.16	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			6,526.52000	6.52652	6,071,830	11.13	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Put			11.44000	0.01144	15,600	11.13	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			6,589.90000	6.58990	6,134,990	11.14	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			10.80000	0.01080	14,740	11.14	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			6,653.25000	6.65325	6,198,120	11.16	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			4,566.98000	4.56698	4,216,800	10.70	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			937.65000	0.93765	1,055,390	10.70	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			4,465.51000	4.46551	4,118,580	10.66	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			968.10000	0.96810	1,089,090	10.66	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			4,516.16000	4.51616	4,167,600	10.68	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			952.76000	0.95276	1,072,120	10.68	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,466.73000	2.46673	2,670,030	10.12	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			3,567.40000	3.56740	3,292,060	10.13	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,438.82000	2.43882	2,640,420	10.13	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			3,488.26000	3.48826	3,216,320	10.11	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,494.63000	2.49463	2,699,630	10.11	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			3,527.87000	3.52787	3,254,230	10.12	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	44,151
R2035	On	01/08/2019	Bond Future			9.41834	99.43032	9.37358	99.78144		10.46	448,629,603.84	4,512	71,099
R2035	On	07/11/2019	Bond Future			9.48623	96.88243	9.43989	97.24041		10.87	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.54514	98.71716	9.49722	99.08214		10.88	0.00	0	0
Total R2035 Future												448,629,603.84	4,512	71,099
R2035	On	01/08/2019	Bond Future	10.23	Put			25.70000	0.02570	30,540	11.87	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			6,498.39000	6.49839	6,151,850	11.89	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			24.42000	0.02442	29,000	11.89	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			6,358.98000	6.35898	6,012,960	11.85	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			27.06000	0.02706	32,160	11.85	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Call			6,428.69000	6.42869	6,082,410	11.87	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			744.32000	0.74432	806,670	12.15	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.88	Call			4,564.45000	4.56445	4,304,990	11.47	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			1,242.37000	1.24237	1,340,890	11.47	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			4,618.66000	4.61866	4,357,890	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			1,223.08000	1.22308	1,320,290	11.49	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			4,510.44000	4.51044	4,252,310	11.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	07/11/2019	Bond Future	8.92	Put			4,944.56000	4.94456	5,212,050	9.85	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			790.26000	0.79026	699,770	9.85	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			2,179.07000	2.17907	2,333,610	10.90	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			2,796.69000	2.79669	2,593,250	10.90	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			6,446.93000	6.44693	6,151,300	12.15	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			1,261.94000	1.26194	1,361,790	11.45	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,910.51000	2.91051	3,070,210	10.71	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			3,657.87000	3.65787	3,451,260	10.72	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,877.57000	2.87757	3,035,940	10.72	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,700.67000	3.70067	3,492,720	10.73	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,844.95000	2.84495	3,001,980	10.73	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			3,615.30000	3.61530	3,410,020	10.71	0.00	0	0
Total R2035 Option												0.00	0	10,500
Total For R2035												448,629,603.84	4,512	81,599
R2037	On	01/08/2019	Bond Future			9.54450	91.33587	9.49476	91.72814		11.57	351,643,099.50	3,850	54,192
R2037	On	07/11/2019	Bond Future			9.60880	93.13131	9.55739	93.53137		11.50	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.66391	90.63516	9.61086	91.04292		12.07	0.00	0	0
Total R2037 Future												351,643,099.50	3,850	54,192
R2037	On	01/08/2019	Bond Future	10.30	Call			6,081.21000	6.08121	5,696,200	12.72	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			31.31000	0.03131	38,570	12.72	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			6,150.89000	6.15089	5,765,520	12.74	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Put			29.73000	0.02973	36,630	12.74	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			6,011.52000	6.01152	5,626,900	12.69	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			32.96000	0.03296	40,610	12.69	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			1,323.88000	1.32388	1,441,950	11.80	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Call			4,365.76000	4.36576	4,082,200	11.81	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			1,302.28000	1.30228	1,418,780	11.81	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,418.57000	4.41857	4,133,450	11.83	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			1,280.99000	1.28099	1,395,930	11.83	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			4,313.17000	4.31317	4,031,180	11.80	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			3,534.15000	3.53415	3,311,720	11.96	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,156.35000	3.15635	3,341,680	11.96	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			3,575.90000	3.57590	3,351,980	11.97	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,121.51000	3.12151	3,305,350	11.97	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3,617.87000	3.61787	3,392,460	11.99	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,086.99000	3.08699	3,269,340	11.99	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												351,643,099.50	3,850	54,192
R2040	On	01/08/2019	Bond Future			9.63448	94.51624	9.57969	94.98227		11.98	378,064,960.00	4,000	39,258
R2040	On	07/11/2019	Bond Future			9.69878	96.37425	9.64220	96.84944		11.92	0.00	0	0

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	06/02/2020	Bond Future			9.75410	93.68900	9.69577	94.17323		12.55	0.00	0	0
Total R2040 Future												378,064,960.00	4,000	39,258
R2040	On	01/08/2019	Bond Future	10.37	Call			6,423.83000	6.42383	5,968,220	13.34	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			39.08000	0.03908	49,500	13.34	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			6,498.24000	6.49824	6,042,120	13.36	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Put			37.16000	0.03716	47,070	13.36	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			6,349.39000	6.34939	5,894,310	13.31	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			41.09000	0.04109	52,040	13.31	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			1,433.13000	1.43313	1,574,130	12.39	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,753.08000	4.75308	4,417,070	12.41	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			1,411.21000	1.41121	1,550,390	12.41	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			4,637.96000	4.63796	4,305,620	12.36	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,455.57000	1.45557	1,598,420	12.36	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			2,096.96000	2.09696	2,287,290	12.00	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Call			3,412.86000	3.41286	3,128,000	12.00	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			4,305.21000	4.30521	4,619,180	11.11	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			1,348.70000	1.34870	1,187,480	11.11	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Call			4,695.32000	4.69532	4,361,130	12.39	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			3,900.27000	3.90027	3,634,300	12.56	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,367.29000	3.36729	3,585,550	12.56	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			3,809.98000	3.80998	3,547,540	12.54	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,442.44000	3.44244	3,664,230	12.54	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			3,855.01000	3.85501	3,590,800	12.55	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,404.69000	3.40469	3,624,710	12.55	0.00	0	0
Total R2040 Option												0.00	0	2,520
Total For R2040												378,064,960.00	4,000	41,778
R2044	On	01/08/2019	Bond Future			9.68893	91.40432	9.63919	91.83503		12.63	0.00	0	40,532
R2044	On	07/11/2019	Bond Future			9.75145	93.20115	9.70013	93.64033		12.57	0.00	0	0
R2044	On	06/02/2020	Bond Future			9.80529	90.58104	9.75242	91.02867		13.25	0.00	0	0
Total R2044 Future												0.00	0	40,532
R2044	On	01/08/2019	Bond Future	9.86	Put			559.51000	0.55951	666,230	12.84	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,446.07000	2.44607	2,122,080	12.84	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			7,255.94000	7.25594	6,831,040	14.45	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Put			885.87000	0.88587	1,040,650	12.61	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			1,755.30000	1.75530	1,479,370	12.61	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.27	Call			5,314.84000	5.31484	4,904,700	13.81	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			55.20000	0.05520	67,470	14.09	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			2,837.79000	2.83779	3,172,030	11.81	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			356.35000	0.35635	259,880	11.81	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.40	Put			50.10000	0.05010	61,230	14.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	01/08/2019	Bond Future	10.38	Call			6,136.17000	6.13617	5,717,730	14.09	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			93.23000	0.09323	113,800	13.81	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.53	Put			26.24000	0.02624	32,050	14.45	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			2,630.57000	2.63057	2,952,050	11.89	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			421.07000	0.42107	311,840	11.89	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.39	Call			6,210.97000	6.21097	5,791,950	14.11	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			52.59000	0.05259	64,280	14.11	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			6,285.76000	6.28576	5,866,180	14.14	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			1,576.36000	1.57636	1,712,080	13.11	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,640.58000	4.64058	4,335,390	13.13	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			1,552.44000	1.55244	1,686,430	13.13	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,526.27000	4.52627	4,224,550	13.08	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Put			2,582.44000	2.58244	2,781,580	12.55	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			2,923.94000	2.92394	2,683,900	12.55	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.52	Call			7,402.06000	7.40206	7,036,210	14.20	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			1,600.63000	1.60063	1,738,090	13.08	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			786.74000	0.78674	860,070	14.20	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.06	Call			4,583.31000	4.58331	4,279,850	13.11	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Put			5,471.98000	5.47198	5,798,630	11.44	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			908.06000	0.90806	795,530	11.44	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Put			1,136.91000	1.13691	1,217,960	14.68	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			3,695.64000	3.69564	3,456,070	12.95	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,546.39000	3.54639	3,754,450	12.95	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			3,740.94000	3.74094	3,499,680	12.96	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,506.97000	3.50697	3,713,340	12.96	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			1,202.07000	1.20207	1,085,770	11.66	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			3,666.66000	3.66666	3,879,800	12.90	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			3,560.97000	3.56097	3,326,480	12.90	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Call			3,650.88000	3.65088	3,412,990	12.93	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			3,586.48000	3.58648	3,796,220	12.93	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Call			9,218.65000	9.21865	8,852,070	14.68	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			7,136.11000	7.13611	7,467,440	11.66	0.00	0	0
Total R2044 Option												0.00	0	2,952
Total For R2044												0.00	0	43,484
R2048	On	01/08/2019	Bond Future			9.65211	95.05472	9.59725	95.54691		12.46	0.00	0	102,489
R2048	On	07/11/2019	Bond Future			9.71503	92.48420	9.65842	92.98609		13.02	0.00	0	2,048
R2048	On	06/02/2020	Bond Future			9.76982	94.23574	9.71151	94.74721		13.10	0.00	0	0
Total R2048 Future												0.00	0	104,537
R2048	On	01/08/2019	Bond Future	10.34	Call			6,345.92000	6.34592	5,867,800	13.79	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			52.48000	0.05248	66,550	13.79	0.00	0	0

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	01/08/2019	Bond Future	10.35	Call			6,422.93000	6.42293	5,944,160	13.82	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			49.96000	0.04996	63,380	13.82	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Call			6,499.95000	6.49995	6,020,540	13.84	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			47.57000	0.04757	60,350	13.84	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,714.65000	4.71465	4,368,190	13.48	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			1,589.52000	1.58952	1,744,950	13.48	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			4,773.96000	4.77396	4,425,500	13.50	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			1,565.06000	1.56506	1,718,490	13.50	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			4,655.56000	4.65556	4,311,110	13.45	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			1,614.35000	1.61435	1,771,790	13.45	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			3,765.93000	3.76593	4,006,530	13.06	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			3,748.61000	3.74861	3,481,560	13.03	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			3,850.17000	3.85017	4,094,590	13.03	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			3,794.53000	3.79453	3,525,570	13.05	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			3,807.85000	3.80785	4,050,360	13.05	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			3,840.71000	3.84071	3,569,840	13.06	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	104,537
R207	On	01/08/2019	Bond Future			6.12554	100.88228	6.06231	100.90985		0.13	0.00	0	4,891
R207	On	07/11/2019	Bond Future			4.21133	102.86541	4.05426	102.89354		0.05	0.00	0	0
Total R207 Future												0.00	0	4,891
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.21	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			549.87000	0.54987	522,300	0.21	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.21	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			554.19000	0.55419	526,620	0.21	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.21	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			558.50000	0.55850	530,930	0.21	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			354.90000	0.35490	383,030	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			358.51000	0.35851	386,640	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			356.70000	0.35670	384,830	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	4,891
R208	On	01/08/2019	Bond Future			6.27844	103.07811	6.27675	103.08074		0.65	0.00	0	10,796
R208	On	07/11/2019	Bond Future			6.04915	101.70033	6.04712	101.70300		0.66	0.00	0	0
R208	On	06/02/2020	Bond Future			5.67527	103.62635	5.67262	103.62924		0.61	0.00	0	0
Total R208 Future												0.00	0	10,796
R208	On	01/08/2019	Bond Future	8.17	Put			0.00000	0.00000	0,000	1.04	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
R208	On	01/08/2019	Bond Future	8.15	Call			2,855.93000	2.85593	2,853,300	1.04	0.00	0	0
R208	On	01/08/2019	Bond Future	8.15	Put			0.00000	0.00000	0,000	1.04	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,870.88000	2.87088	2,868,250	1.04	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.00000	0.00000	0,000	1.04	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,885.83000	2.88583	2,883,200	1.04	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			1,064.84000	1.06484	1,061,940	1.25	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			27.88000	0.02788	27,650	1.25	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			1,039.97000	1.03997	1,037,070	1.24	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			28.98000	0.02898	28,750	1.24	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			1,052.40000	1.05240	1,049,500	1.25	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			28.42000	0.02842	28,190	1.25	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			564.52000	0.56452	561,820	0.74	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			65.85000	0.06585	66,040	0.74	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			574.11000	0.57411	571,410	0.75	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			64.58000	0.06458	64,770	0.75	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			554.95000	0.55495	552,270	0.74	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			67.15000	0.06715	67,360	0.74	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	10,796
R209	On	01/08/2019	Bond Future			9.41679	75.80788	9.36192	76.17586		11.81	0.00	0	89,403
R209	On	07/11/2019	Bond Future			9.47620	74.14615	9.41958	74.52136		12.33	2,224,384.50	30	30
R209	On	06/02/2020	Bond Future			9.52537	75.55044	9.46707	75.93286		12.45	0.00	0	0
Total R209 Future												2,224,384.50	30	89,433
R209	On	01/08/2019	Bond Future	10.16	Call			5,130.91000	5.13091	4,770,960	13.23	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			30.41000	0.03041	38,440	13.23	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			5,190.04000	5.19004	4,829,690	13.25	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			28.93000	0.02893	36,560	13.25	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			5,071.79000	5.07179	4,712,250	13.20	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			6.11000	0.00611	7,710	13.84	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.15	Put			31.97000	0.03197	40,410	13.20	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			1,193.30000	1.19330	1,394,530	11.49	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			774.83000	0.77483	608,080	11.49	0.00	0	7,560
R209	On	01/08/2019	Bond Future	9.80	Put			168.70000	0.16870	210,170	12.36	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Call			3,034.12000	3.03412	2,707,610	12.36	0.00	0	7,560
R209	On	01/08/2019	Bond Future	10.46	Call			6,891.15000	6.89115	6,524,770	13.84	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Call			3,697.93000	3.69793	3,435,410	12.84	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			1,165.73000	1.16573	1,278,420	12.84	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			3,743.33000	3.74333	3,479,370	12.86	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			1,147.94000	1.14794	1,259,190	12.86	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,652.71000	3.65271	3,391,640	12.82	0.00	0	0

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	07/11/2019	Bond Future	9.80	Put			1,183.78000	1.18378	1,297,920	12.82	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			3,047.86000	3.04786	2,840,750	12.46	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,765.98000	2.76598	2,941,290	12.46	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			3,083.47000	3.08347	2,874,980	12.48	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,736.16000	2.73616	2,910,090	12.48	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			3,012.20000	3.01220	2,806,470	12.45	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,795.84000	2.79584	2,972,530	12.45	0.00	0	0
Total R209 Option												0.00	0	22,680
Total For R209												2,224,384.50	30	112,113
R210	On	01/08/2019	Bond Future			191.69162	191.69162	191.16101	191.16101			0.00	0	2,142
R210	On	07/11/2019	Bond Future			192.90416	192.90416	192.36305	192.36305			0.00	0	0
R210	On	06/02/2020	Bond Future			196.60265	196.60265	196.05144	196.05144			0.00	0	0
Total R210 Future												0.00	0	2,142
Total For R210												0.00	0	2,142
R212	On	01/08/2019	Bond Future			160.24405	160.24405	160.23205	160.23205			0.00	0	6,690
R212	On	07/11/2019	Bond Future			163.43669	163.43669	163.42441	163.42441			0.00	0	0
R212	On	06/02/2020	Bond Future			164.32388	164.32388	164.31163	164.31163			0.00	0	0
Total R212 Future												0.00	0	6,690
Total For R212												0.00	0	6,690
R213	On	01/08/2019	Bond Future			9.03128	88.61925	8.97631	88.97148		9.19	0.00	0	17,638
R213	On	07/11/2019	Bond Future			9.09192	86.81011	9.03489	87.16924		9.57	0.00	0	3,080
R213	On	06/02/2020	Bond Future			9.14330	88.45408	9.08421	88.82015		9.68	0.00	0	0
Total R213 Future												0.00	0	20,718
R213	On	01/08/2019	Bond Future	9.99	Put			6.89000	0.00689	8,840	10.84	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Call			6,260.99000	6.26099	5,910,600	10.85	0.00	0	0
R213	On	01/08/2019	Bond Future	10.00	Put			6.49000	0.00649	8,330	10.85	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Call			6,145.57000	6.14557	5,795,410	10.82	0.00	0	0
R213	On	01/08/2019	Bond Future	9.98	Put			7.31000	0.00731	9,380	10.82	0.00	0	0
R213	On	01/08/2019	Bond Future	9.99	Call			6,203.30000	6.20330	5,853,020	10.84	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			4,156.14000	4.15614	3,880,350	10.01	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			743.93000	0.74393	827,270	10.01	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			4,203.30000	4.20330	3,926,290	10.03	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			731.30000	0.73130	813,420	10.03	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			4,109.12000	4.10912	3,834,570	9.99	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			756.77000	0.75677	841,350	9.99	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			2,124.84000	2.12484	2,276,590	9.69	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			3,244.49000	3.24449	3,028,850	9.70	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			2,100.44000	2.10044	2,250,870	9.70	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			3,281.60000	3.28160	3,064,650	9.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/02/2020	Bond Future	9.28	Put			2,076.55000	2.07655	2,225,670	9.71	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			3,207.83000	3.20783	2,993,510	9.69	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	20,718
R214	On	01/08/2019	Bond Future			9.64719	74.45218	9.59739	74.79959		12.87	0.00	0	10,625
R214	On	07/11/2019	Bond Future			9.71048	72.61816	9.65913	72.97240		13.44	0.00	0	0
R214	On	06/02/2020	Bond Future			9.76560	73.99340	9.71273	74.35447		13.50	0.00	0	0
Total R214 Future												0.00	0	10,625
R214	On	01/08/2019	Bond Future	10.33	Call			4,905.44000	4.90544	4,569,060	14.22	0.00	0	0
R214	On	01/08/2019	Bond Future	10.33	Put			51.55000	0.05155	62,580	14.22	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Call			4,965.68000	4.96568	4,628,790	14.24	0.00	0	0
R214	On	01/08/2019	Bond Future	10.34	Put			49.19000	0.04919	59,710	14.24	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			4,845.21000	4.84521	4,509,350	14.19	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			54.01000	0.05401	65,560	14.19	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,708.41000	3.70841	3,465,580	13.89	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			1,342.02000	1.34202	1,453,430	13.89	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,754.36000	3.75436	3,510,150	13.92	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			1,322.35000	1.32235	1,432,380	13.92	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,662.80000	3.66280	3,421,360	13.87	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			1,362.12000	1.36212	1,474,920	13.87	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			3,100.89000	3.10089	2,908,260	13.46	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,051.07000	3.05107	3,219,510	13.46	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			3,137.19000	3.13719	2,943,260	13.47	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,018.93000	3.01893	3,186,070	13.47	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			3,065.01000	3.06501	2,873,680	13.45	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,083.73000	3.08373	3,253,470	13.45	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	10,625
Total for Bond												2,949,922,875.12	28,824	954,761
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
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

Contract 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 R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/08/2019 GOVI			679.57200	679.57200	682.61600	682.61600			0.00	0	437
GOVI On 07/11/2019 GOVI			692.93100	692.93100	696.03500	696.03500			0.00	0	44
GOVI On 06/02/2020 GOVI			706.05100	706.05100	709.21500	709.21500			0.00	0	0
Total GOVI Future									0.00	0	481
GOVI On 01/08/2019 GOVI	638.68	Call			439,360.00000	43.93600	408,920,000		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			439,260.00000	43.92600	408,820,000		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			439,460.00000	43.94600	409,020,000		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			231,250.00000	23.12500	200,210,000		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			231,150.00000	23.11500	200,110,000		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			231,350.00000	23.13500	200,310,000		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			60,750.00000	6.07500	29,110,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			60,650.00000	6.06500	29,010,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			60,850.00000	6.08500	29,210,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	481
Total for GOVI									0.00	0	481
AL37 On 01/08/2019 Index Future			653.69100	653.69100	655.79000	655.79000			0.00	0	0
AL37 On 07/11/2019 Index Future			666.54100	666.54100	668.68200	668.68200			0.00	0	0
AL37 On 06/02/2020 Index Future			679.16100	679.16100	681.34400	681.34400			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/08/2019 Index Future			763.13000	763.13000	766.57300	766.57300			0.00	0	0

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 07/11/2019 Index Future			778.13100	778.13100	781.64200	781.64200			0.00	0	0
AL7T On 06/02/2020 Index Future			792.86400	792.86400	796.44300	796.44300			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/08/2019 Index Future			686.22000	686.22000	689.15000	689.15000			0.00	0	970
ALBI On 07/11/2019 Index Future			699.71000	699.71000	702.69700	702.69700			0.00	0	0
ALBI On 06/02/2020 Index Future			712.95800	712.95800	716.00300	716.00300			0.00	0	0
Total ALBI Future									0.00	0	970
Total For ALBI									0.00	0	970
IGOV On 01/08/2019 Index Future			262.13500	262.13500	261.96600	261.96600			0.00	0	815
IGOV On 07/11/2019 Index Future			267.35800	267.35800	267.18500	267.18500			0.00	0	218
IGOV On 06/02/2020 Index Future			272.48300	272.48300	272.30800	272.30800			0.00	0	0
Total IGOV Future									0.00	0	1,033
Total For IGOV									0.00	0	1,033
Total for Index									0.00	0	2,003
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.32000	95.32000	95.19000	95.19000			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 :									2,949,922,875.12	28,824	957,296
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.28961			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			8.13500	104.39310	8.13500	104.37036			0.00	0	41,164,700
Total AA07 SPOT									0.00	0	41,164,700
Total For AA07									0.00	0	41,164,700
AB01/R On 24/11/2020 Spot Bond			10.00000	107.51600	10.00000	107.48800			0.00	0	0
Total AB01/R186 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 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	101.44080	10.84000	101.41182				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	103.91440	11.37000	103.88318				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	104.10429	11.81000	104.07183				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	34.38157	100.00000	34.30588				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	31.96881	100.00000	31.89728				0.00	0	0
Total AB026U 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 AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB034U SPOT									0.00	0	0
Total For AB034U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.76000	4.76000	4.76000	279.19158		640,696,000,000.00	134,600,000	67,300,000	
Total ABCPI3 SPOT								640,696,000,000.00	134,600,000	67,300,000	
Total For ABCPI3								640,696,000,000.00	134,600,000	67,300,000	
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	101.09965			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.62459			0.00	0	0
Total ABFN09 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 ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.69509				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	101.83548				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	102.75511				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	102.02585				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	102.55669				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.19785				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	101.30210				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	102.23022				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	103.00149				0.00	0	65,000,000
Total ABFN22 SPOT										0.00	0	65,000,000
Total For ABFN22										0.00	0	65,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.47964				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	100.04154				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	99.81806				0.00	0	0
Total ABFN25 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 ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	101.80772				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.94204				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.96981				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.46414				0.00	0	20,000,000
Total ABFN29 SPOT										0.00	0	20,000,000
Total For ABFN29										0.00	0	20,000,000
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.32038				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.26225				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.48176				0.00	1,400,000,000	1,400,000,000
Total ABFN32 SPOT										0.00	1,400,000,000	1,400,000,000
Total For ABFN32										0.00	1,400,000,000	1,400,000,000
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.63003				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.54485				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.48283				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.70280				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.54093				0.00	0	0
Total ABFN37 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 ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.76379				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	102.26343				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	99.13741				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.91000				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.35905				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	101.26461				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.77000	5.77000	5.77000	147.83785				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	59.82627	100.00000	59.68174				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			6.37000	6.37000	6.37000	130.99512				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	22.99176	100.00000	22.93622				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			8.06000	8.06000	8.06000	125.47027				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	11.38700	100.00000	11.35962				0.00	0	0
Total ABKI04/I2025 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 ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	92.09288			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.07000	201.74086	4.07000	201.67768			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			3.93000	3.93000	3.93000	130.79141			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			4.19000	4.19000	4.19000	175.48274		897,498,000,000.00	214,200,000	107,100,000	
Total ABN62 SPOT								897,498,000,000.00	214,200,000	107,100,000	
Total For ABN62								897,498,000,000.00	214,200,000	107,100,000	
ABN63 On 07/12/2033 Spot Bond			3.94000	3.94000	3.94000	217.10921		0.00	0	0	
Total ABN63 SPOT								0.00	0	0	
Total For ABN63								0.00	0	0	
ABN67 On 28/02/2023 Spot Bond			8.85000	8.85000	8.85000	99.37790		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			9.47000	9.47000	9.47000	105.92349		0.00	0	0	
Total ABN79 SPOT								0.00	0	0	
Total For ABN79								0.00	0	0	
ABN80 On 31/03/2021 Spot Bond			7.51000	7.51000	7.51000	100.61916		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			10.01500	10.01500	10.01500	103.00968		0.00	0	0	
Total ABN87 SPOT								0.00	0	0	
Total For ABN87								0.00	0	0	
ABS11 On 09/04/2021 Spot Bond			7.53500	105.39978	7.53500	105.37848		0.00	0	621,981,800	
Total ABS11 SPOT								0.00	0	621,981,800	
Total For ABS11								0.00	0	621,981,800	
ABS12 On 14/05/2020 Spot Bond			7.68500	102.68103	7.68500	102.65999		0.00	0	4,897,000	
Total ABS12 SPOT								0.00	0	4,897,000	
Total For ABS12								0.00	0	4,897,000	
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.45983	9.20000	101.43504		0.00	0	0	
Total ABS12/R207 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 ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.21500	105.11606	8.21500	105.09306			0.00	0	34,171,500
Total ABS13 SPOT									0.00	0	34,171,500
Total For ABS13									0.00	0	34,171,500
ABS14 On 11/11/2020 Spot Bond			7.34500	103.94493	7.34500	103.92455			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			7.92500	106.87531	7.92500	106.85273			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			8.75500	109.51916	8.75500	109.49366			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			8.90500	111.73948	8.90500	111.71302			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			8.21000	108.51696	8.21000	108.49323			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.75500	101.23784	7.75500	101.21680		30,399,600,000,000.00	3,920,000,000	3,165,080,900	
Total ABS6 SPOT								30,399,600,000,000.00	3,920,000,000	3,165,080,900	
Total For ABS6								30,399,600,000,000.00	3,920,000,000	3,165,080,900	
ABS7 On 11/09/2026 Spot Bond			8.69500	103.42403	8.69500	103.40012		0.00	0	3,769,018,600	
Total ABS7 SPOT								0.00	0	3,769,018,600	
Total For ABS7								0.00	0	3,769,018,600	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.76090	100.00000	11.73501		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	291.97221		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			3.02000	159.62207	3.02000	159.57645		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABT01U 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	

Contract 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 ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				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	100.50566				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	100.49549				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10A On 20/12/2019 Spot Bond			7.83500	7.83500	7.83500	101.45715				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	237.09188				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	237.09858				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	100.48298				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14A On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14E On 20/12/2021 Spot Bond					0.00000	100.48453				0.00	0	0
Total ACL145 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 ACL145										0.00	0	0
ACL18 ⁵ On 20/09/2022 Spot Bond					0.00000	100.48043				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 ⁷ On 20/09/2020 Spot Bond					0.00000	100.96256				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 ⁸ On 20/09/2020 Spot Bond					0.00000	100.49308				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 ³ On 20/09/2022 Spot Bond					0.00000	100.49470				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 ⁴ On 20/09/2022 Spot Bond					0.00000	100.49470				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL20 ¹ On 20/12/2022 Spot Bond					0.00000	100.50339				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20 ² On 20/12/2022 Spot Bond					0.00000	100.50339				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20 ³ On 30/01/2023 Spot Bond					0.00000	161.02970				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL20 ⁴ On 14/02/2023 Spot Bond					0.00000	164.00742				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL21 ⁴ On 20/09/2020 Spot Bond					0.00000	97.30540				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21 ⁷ On 20/12/2023 Spot Bond					0.00000	100.47841				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL21 ⁸ On 11/05/2020 Spot Bond					0.00000	101.46933				0.00	0	0
Total ACL218 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 ACL218										0.00	0	0
ACL22C On 26/01/2021 Spot Bond					0.00000	101.88851				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	100.47635				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	100.46869				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	101.36441				0.00	0	1,000,000,000
Total AECI01 SPOT										0.00	0	1,000,000,000
Total For AECI01										0.00	0	1,000,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	101.91298				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	101.18312				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.18975				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	101.09163				0.00	1,000,000,000	500,000,000
Total AGL01 SPOT										0.00	1,000,000,000	500,000,000
Total For AGL01										0.00	1,000,000,000	500,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	99.95051				0.00	1,000,000,000	500,000,000
Total AGL02 SPOT										0.00	1,000,000,000	500,000,000
Total For AGL02										0.00	1,000,000,000	500,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	101.65027				0.00	0	1,000,000,000
Total AGT01 SPOT										0.00	0	1,000,000,000
Total For AGT01										0.00	0	1,000,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	101.35382				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AHF2A On 18/07/2021 Spot Bond					0.00000	101.98666				0.00	0	0
Total AHF2A3 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 AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.67562				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	101.87995				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.95310				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3AI On 18/04/2022 Spot Bond					0.00000	101.94189				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	102.06513				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	102.18836				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.59149				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.71462				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.75738				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	101.20838				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			9.45000	105.14489	9.45000	105.11807				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	101.24820				0.00	0	0
Total AHF5B1 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 AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	101.30126				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	101.67194				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
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			8.81500	111.33195	8.81500	111.30571				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.54000	103.82730	8.54000	103.80371				0.00	0	54,856,900
Total AIR04 SPOT										0.00	0	54,856,900
Total For AIR04										0.00	0	54,856,900
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			10.52000	97.79497	10.52000	97.76773				0.00	0	306,300
Total AIR05 SPOT										0.00	0	306,300
Total For AIR05										0.00	0	306,300
AIRL01 On 30/04/2028 Spot Bond			4.19000	180.06544	4.19000	180.00847				0.00	0	0
Total AIRL01 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 AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.53607				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	102.00529				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	101.15418				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.78314				0.00	0	277,012,100
Total APF06 SPOT										0.00	0	277,012,100
Total For APF06										0.00	0	277,012,100
APF07 On 25/06/2023 Spot Bond					0.00000	100.35202				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	101.88665				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.93450				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

Contract 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 AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0

Contract 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 AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			4.19000	235.00621	4.19000	234.93190				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	101.50525				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.20500	210.88883	4.20500	210.82205				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.98420				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	101.82314				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	101.76909				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	101.55999				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	100.53934				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	100.46250				0.00	0	0
Total ASN080 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 ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.31703				0.00	0	16,300,000
Total ASN083 SPOT										0.00	0	16,300,000
Total For ASN083										0.00	0	16,300,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.01302				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	135.24557				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	101.94222				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	101.52071				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	88.88900				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	100.92584				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	100.80149				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	100.60491				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	100.59984				0.00	0	0
Total ASN134 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 ASN134										0.00	0	0
ASN13: 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
ASN13: On 31/01/2022 Spot Bond			3.75000	156.83139	3.75000	156.78347				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: 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
ASN14: On 20/06/2020 Spot Bond					0.00000	101.72972				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	84.95579				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.63958				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.65372				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.79500	156.66135	3.79500	156.61327				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	54.85513				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.94533				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.78000	167.89274	4.78000	167.83698				0.00	0	0
Total ASN154 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 ASN154										0.00	0	0
ASN15: 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
ASN15: 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
ASN15: 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
ASN16: On 08/08/2021 Spot Bond					0.00000	101.57926				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.27288				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					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	101.28465				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					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	100.88701				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

Contract 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 ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.52995				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.65247				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	100.20306				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			4.52000	104.11818	4.52000	104.08419				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	100.45241				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.45660				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.48560				0.00	0	5,500,000
Total ASN204 SPOT										0.00	0	5,500,000
Total For ASN204										0.00	0	5,500,000
ASN20: On 24/08/2021 Spot Bond					0.00000	101.34817				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	101.46569				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	101.01555				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	101.04184				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	100.89579				0.00	0	0
Total ASN243 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 ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.98637				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	100.52893				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	100.45496				0.00	0	282,700,000
Total ASN274 SPOT										0.00	0	282,700,000
Total For ASN274										0.00	0	282,700,000
ASN27: On 08/08/2019 Spot Bond					0.00000	101.37056				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	101.38914				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	101.28908				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	101.24554				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	100.66938				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	100.34896				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	100.47535				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31: On 20/12/2023 Spot Bond					0.00000	100.55939				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31: On 17/01/2020 Spot Bond					0.00000	106.17546				0.00	0	0
Total ASN314 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 ASN314										0.00	0	0
ASN31: On 20/01/2021 Spot Bond					0.00000	100.67009				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31: On 30/04/2020 Spot Bond					0.00000	101.78625				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31: On 30/03/2020 Spot Bond					0.00000	100.24396				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31: On 31/03/2029 Spot Bond			4.09500	4.09500	4.09500	94.89414				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31: On 28/02/2033 Spot Bond			4.32500	4.32500	4.32500	92.32193				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.45939				0.00	0	50,000,000
Total ASN327 SPOT										0.00	0	50,000,000
Total For ASN327										0.00	0	50,000,000
ASN32: On 20/06/2024 Spot Bond					0.00000	100.49978				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33: On 09/05/2024 Spot Bond					0.00000	101.56228				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33: On 20/06/2024 Spot Bond					0.00000	100.46153				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33: On 31/01/2038 Spot Bond			4.28000	107.29301	4.28000	107.65833				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.48041				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	100.77794				0.00	0	0
Total ASN342 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 ASN342										0.00	0	0
ASN34 On 12/02/2021 Spot Bond					0.00000	100.75330				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34 On 20/06/2024 Spot Bond					0.00000	100.12512				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.18026				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.50017				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.75500	103.25892	7.75500	103.23746				0.00	0	1,005,054,700
Total BAW19 SPOT										0.00	0	1,005,054,700
Total For BAW19										0.00	0	1,005,054,700
BAW21 On 24/03/2022 Spot Bond			7.78500	106.32842	7.78500	106.30636				0.00	0	21,980,600
Total BAW21 SPOT										0.00	0	21,980,600
Total For BAW21										0.00	0	21,980,600
BAW21 On 24/03/2022 Spot Bond			9.30000	102.69051	9.30000	102.66516				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	101.83255				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	100.57369				0.00	0	500,000,000
Total BAW24 SPOT										0.00	0	500,000,000
Total For BAW24										0.00	0	500,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	102.23121				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0

Contract 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 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	101.98749				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	101.19734				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	100.80804				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond					0.00000	100.43037				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond					0.00000	103.90179				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA5 On 30/06/2020 Spot Bond					0.00000	101.64200				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond			11.13500	11.13500	11.13500	101.43514				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond					0.00000	100.26397				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA6 On 30/09/2020 Spot Bond					0.00000	100.24891				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA6 On 30/11/2020 Spot Bond					0.00000	101.21695				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.25103				0.00	0	0
Total BAYA64 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 BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.15578				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	100.24901				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			10.94000	10.94000	10.94000	100.96593				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	100.23517				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	100.23517				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	100.23517				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			11.52500	11.52500	11.52500	106.27945				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	100.43905				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.23156				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.22838				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.22843				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.31494				0.00	0	0
Total BAYB07 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 BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	103.71488				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	100.32565				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	100.28316				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.28760				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.28760				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.28760				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD15 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0

Contract 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 BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond					0.00000	100.85485				0.00	0	0
Total BC125 SPOT										0.00	0	0
Total For BC125										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	99.93339				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.42967				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	100.67323				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	100.33964				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			8.47000	8.47000	8.47000	99.66151				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	9.83411	100.00000	9.81234				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.63585				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	102.21514				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.49500	102.27543	8.49500	102.25234				0.00	0	6,230,300
Total BGL02 SPOT										0.00	0	6,230,300
Total For BGL02										0.00	0	6,230,300
BGL03 On 05/02/2020 Spot Bond					0.00000	103.13920				0.00	0	0
Total BGL03 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 BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			8.23500	105.28460	8.23500	105.26113				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.63500	105.76957	9.63500	105.74253				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.83249				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.11000	108.59910	10.11000	108.56999				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	101.07089				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			9.33500	105.48908	9.33500	105.46292				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	101.96678				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			10.11500	105.95762	10.11500	105.92921				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	105.93510				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			8.76500	110.14577	8.76500	110.11968				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	106.76061				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	103.05029				0.00	0	0
Total BGL15 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 BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.30874				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	104.47725				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.51239				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.79331				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	107.70009				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID07 On 30/06/2020 Spot Bond					0.00000	100.56180				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	100.19340				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	101.40958				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	101.30703				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			8.28000	106.17901	8.28000	106.15560				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.62560				0.00	0	1,500,000,000
Total BID12 SPOT										0.00	0	1,500,000,000
Total For BID12										0.00	0	1,500,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	100.58370				0.00	0	0
Total BID13 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 BID13										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.91186				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	99.92013				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.32762				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	100.35987				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	100.88758				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	100.34573				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	101.70930				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	101.78493				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	99.99997				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	100.24950				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	101.64750				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	100.33158				0.00	0	0
Total BPPF15 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 BPPF15									0.00	0	0
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A1U SPOT									0.00	0	0
Total For BS2A1U									0.00	0	0
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A2U SPOT									0.00	0	0
Total For BS2A2U									0.00	0	0
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1 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	100.30354			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	100.30011			0.00	0	0
Total BWZ21B SPOT									0.00	0	0
Total For BWZ21B									0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.67948			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	101.56958			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

Contract 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 BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	101.80952				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			9.34000	104.35505	9.34000	104.32865				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	102.20816				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.85500	101.98742	7.85500	101.96607				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	103.46855				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.93500	107.23065	7.93500	107.20797				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.21472				0.00	0	1,000,000,000
Total CBL27 SPOT										0.00	0	1,000,000,000
Total For CBL27										0.00	0	1,000,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	101.18587				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.67363				0.00	0	576,947,800
Total CBL29 SPOT										0.00	0	576,947,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL29										0.00	0	576,947,800
CCT01 On 23/06/2023 Spot Bond			9.44000	110.70369	9.44000	110.67579				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			9.28500	109.91459	9.28500	109.88734			928,500,000,000.00		100,000,000	657,041,300
Total CCT02 SPOT									928,500,000,000.00		100,000,000	657,041,300
Total For CCT02									928,500,000,000.00		100,000,000	657,041,300
CCT03 On 15/03/2025 Spot Bond			9.41500	111.06397	9.41500	111.03620			11,298,000,000,000.00		1,200,000,000	1,718,960,900
Total CCT03 SPOT									11,298,000,000,000.00		1,200,000,000	1,718,960,900
Total For CCT03									11,298,000,000,000.00		1,200,000,000	1,718,960,900
CCT04 On 17/07/2027 Spot Bond			9.50500	9.50500	9.50500	103.45537			0.00		0	189,303,400
Total CCT04 SPOT									0.00		0	189,303,400
Total For CCT04									0.00		0	189,303,400
CGR14 On 25/11/2020 Spot Bond			10.00000	107.94820	10.00000	107.92000			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	101.07891			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	103.55749			0.00		0	0
Total CGR24 SPOT									0.00		0	0
Total For CGR24									0.00		0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.52938			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	102.80159			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	102.34170			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	100.45046			0.00		0	0
Total CGR33 SPOT									0.00		0	0
Total For CGR33									0.00		0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.75452			0.00		0	0
Total CGR38 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 CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.42144				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	102.14907				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	101.86736				0.00	23,097,200	21,490,800
Total CGR43 SPOT										0.00	23,097,200	21,490,800
Total For CGR43										0.00	23,097,200	21,490,800
CGR44 On 05/04/2022 Spot Bond					0.00000	100.11409				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
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

Contract 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 CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.21464				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	152.54622	3.14000	152.42622				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			3.72000	3.72000	3.72000	149.94892				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				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	101.53061				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			10.13000	99.81315	10.13000	99.78635				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.65000	101.28258	10.65000	101.25402				0.00	0	0
Total CLN315 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 CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	100.53004				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	101.50025				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.52893				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	100.56447				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	99.81742				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			9.31000	107.81365	9.31000	107.78700				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	101.89698				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			11.45000	109.34793	11.45000	109.31485				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	101.96646				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	101.95925				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	108.65171				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			8.13500	105.69626	8.13500	105.67335				0.00	0	0
Total CLN376 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 CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	101.63175	10.98000	101.60224				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.31269	11.00000	103.28264				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.52354				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.24000	106.68926	11.24000	106.65757				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	100.56836				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.47265				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	102.07001				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	100.50097				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	96.92347				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	100.47532				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	100.67852				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	100.81361				0.00	0	0
Total CLN397 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 CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.45166				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.44406				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	100.47522				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	95.86430				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	100.47777				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	104.44088				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	102.58848				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.86410				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	100.28287				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	101.32943				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.54395				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	99.73337				0.00	0	0
Total CLN416 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 CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.43018				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	100.56939				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	104.43395				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	102.56164				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	101.89595				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	100.67577				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

Contract 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 CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.68740				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
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	100.52111				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	100.49820				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.78469				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	100.92661				0.00	0	1,980,000,000
Total CLN441 SPOT										0.00	0	1,980,000,000
Total For CLN441										0.00	0	1,980,000,000
CLN441 On 24/05/2021 Spot Bond			8.03500	107.07693	8.03500	107.05401				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			4.02000	155.81449	4.02000	155.76573				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			6.18000	116.70669	6.18000	116.66338				0.00	0	3,200,000,000
Total CLN453 SPOT										0.00	0	3,200,000,000
Total For CLN453										0.00	0	3,200,000,000
CLN453 On 31/01/2025 Spot Bond			6.42000	115.30570	6.42000	115.26217				0.00	0	0
Total CLN454 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 CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	100.58582				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.38345				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.83002				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	101.06949				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.46721				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			9.30500	108.32732	9.30500	108.30011				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			9.06000	105.52097	9.06000	105.49556				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	100.60723				0.00	2,976,800,000	1,488,400,000
Total CLN465 SPOT										0.00	2,976,800,000	1,488,400,000
Total For CLN465										0.00	2,976,800,000	1,488,400,000
CLN467 On 27/03/2020 Spot Bond					0.00000	100.28420				0.00	124,000,000	62,000,000
Total CLN467 SPOT										0.00	124,000,000	62,000,000
Total For CLN467										0.00	124,000,000	62,000,000
CLN468 On 28/03/2020 Spot Bond					0.00000	100.26605				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	101.36094				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	101.41872				0.00	0	0
Total CLN472 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 CLN472										0.00	0	0
CLN47: On 23/06/2021 Spot Bond					0.00000	101.08982				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47: On 20/09/2020 Spot Bond					0.00000	100.52616				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47: On 29/11/2021 Spot Bond			100.00000	23.38027	100.00000	23.32880				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48: On 07/06/2022 Spot Bond					0.00000	101.08552				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	101.40965				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48: On 20/05/2021 Spot Bond					0.00000	103.05464				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48: On 02/12/2021 Spot Bond					0.00000	101.79686				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48: On 02/12/2021 Spot Bond			8.23500	104.02947	8.23500	104.00653				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48: On 20/06/2022 Spot Bond					0.00000	101.00736				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48: On 07/12/2021 Spot Bond			11.74000	102.95588	11.74000	103.24657				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48: On 28/07/2022 Spot Bond			8.54000	105.71937	8.54000	105.69495				0.00	0	0
Total CLN488 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 CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.50737				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	101.36022				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	101.94048				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	100.21275				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	100.52587				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			10.73500	103.79827	10.73500	103.86745				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	101.00848				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			9.14000	107.23342	9.14000	107.20738				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	102.44332				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	103.23899				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	101.28656				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	99.97685				0.00	0	0
Total CLN500 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 CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	99.95083				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	99.94881				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	99.94881				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	101.85550				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	100.53141				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	101.29220				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	99.95155				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	98.43994				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	101.01681				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 15/09/2022 Spot Bond			9.96000	102.09852	9.96000	103.11131				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	101.28157	10.01000	101.88567				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	101.15747				0.00	0	0
Total CLN518 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 CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.76240	9.60000	100.45969				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	100.67788				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	100.50238				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	101.07814				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	101.44612				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	103.05202	9.20000	103.02684				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	101.86590				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	101.88861				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	104.83177				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	102.26506				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	103.31393				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	100.65105				0.00	0	0
Total CLN530 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 CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	100.67788				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	101.16443				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	100.50090				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53 On 18/07/2025 Spot Bond					0.00000	99.77944				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53 On 18/07/2025 Spot Bond			9.69500	9.69500	9.69500	102.68586				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53 On 18/07/2023 Spot Bond					0.00000	97.72853				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53 On 25/10/2023 Spot Bond					0.00000	101.88291				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53 On 16/08/2023 Spot Bond					0.00000	101.44508				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53 On 20/12/2023 Spot Bond					0.00000	100.62539				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	99.78578				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	116.01200				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	101.02594				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN542										0.00	0	14,200,000,000
CLN54: On 07/06/2023 Spot Bond					0.00000	102.69258				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	101.60362				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	99.78900				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54: On 21/08/2026 Spot Bond			9.16500	108.22584	9.16500	108.19904				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54: On 29/03/2025 Spot Bond			9.21500	106.52687	9.21500	106.50079				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54: On 12/11/2025 Spot Bond			9.30500	105.63020	9.30500	105.60410				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54: On 07/12/2025 Spot Bond			4.21000	4.21000	4.21000	104.77960				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55: On 18/04/2028 Spot Bond					0.00000	252.15549				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			4.21000	4.21000	4.21000	104.77880				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55: On 03/03/2020 Spot Bond				100.00000	0.00000	104.96300				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN55: On 20/12/2023 Spot Bond					0.00000	120.38000				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55: On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 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 CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	100.56178				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	101.45023				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	101.43798				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	101.18627				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	99.76966				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	110.50300				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	101.47673				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	101.03578	10.16000	101.57422				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			9.16500	105.74311	9.16500	106.28358				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.56108				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	101.18838				0.00	0	0
Total CLN565 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 CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	99.76430				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.90206				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	101.42257				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	101.55749				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	101.57295				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			9.39500	103.78198	9.39500	104.29666				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	101.48439				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	101.50800				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	101.42722				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	100.53068				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	100.53135				0.00	0	8,000,000
Total CLN577 SPOT										0.00	0	8,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN577										0.00	0	8,000,000
CLN577 On 18/04/2026 Spot Bond					0.00000	99.78533				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	100.17845				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond					0.00000	99.97121				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	101.27187				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	101.16278				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	100.59134				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	99.79886				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	100.94812				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	100.59247				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.68736				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	100.44946				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.44953				0.00	0	0
Total CLN589 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 CLN589										0.00	0	0
CLN59 On 16/09/2025 Spot Bond					0.00000	100.49896				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN59 On 05/12/2026 Spot Bond					0.00000	100.20673				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN59 On 05/12/2026 Spot Bond			4.40000	122.22169	4.40000	122.57307				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	100.13882				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN59 On 07/12/2025 Spot Bond					0.00000	100.14183				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN59 On 27/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										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			8.47000	99.68411	8.47000	99.66151				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond					0.00000	100.46267				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond					0.00000	100.48032				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1 On 17/08/2021 Spot Bond					0.00000	101.37275				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			8.33500	113.82361	8.33500	113.79822				0.00	0	300,000,000
Total COJ05 SPOT										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 For COJ05									0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.21500	107.16889	8.21500	107.14545			0.00	0	12,974,500
Total COJ07 SPOT									0.00	0	12,974,500
Total For COJ07									0.00	0	12,974,500
COJ08 On 22/06/2026 Spot Bond			9.72500	109.14663	9.72500	109.11832		1,945,000,000,000.00		200,000,000	306,108,200
Total COJ08 SPOT								1,945,000,000,000.00		200,000,000	306,108,200
Total For COJ08								1,945,000,000,000.00		200,000,000	306,108,200
COJG0 On 09/06/2024 Spot Bond			8.72000	106.58400	8.72000	106.55915			0.00	0	425,385,300
Total COJG01 SPOT									0.00	0	425,385,300
Total For COJG01									0.00	0	425,385,300
COT01 On 03/04/2023 Spot Bond			9.37500	101.59469	9.37500	101.56926			0.00	0	107,135,700
Total COT01 SPOT									0.00	0	107,135,700
Total For COT01									0.00	0	107,135,700
COT02 On 03/04/2028 Spot Bond			10.86000	99.03379	10.86000	99.00517			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.81500	93.26114	10.81500	93.23432			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			11.35500	11.35500	11.35500	98.74688			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	100.50465			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.74387			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

Contract 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 CSD04U										0.00	0	0
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	100.67260				0.00	0	0
Total DENG83 SPOT										0.00	0	0
Total For DENG83										0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	100.35781				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	100.45658				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	100.28578				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	100.27639				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	100.29403				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.67262				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.72140				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	92.34326				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	100.88008				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	101.19639				0.00	0	0
Total DSY01 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 DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.60851			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			9.13500	9.13500	9.13500	106.89401			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.22157			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.98500	102.37765	7.98500	102.35575			0.00	0	21,977,900
Total DV2021 SPOT									0.00	0	21,977,900
Total For DV2021									0.00	0	21,977,900
DV22 On 07/02/2020 Spot Bond			7.76500	104.91598	7.76500	104.89390			0.00	0	0
Total DV22 SPOT									0.00	0	0
Total For DV22									0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	70.00974	100.00000	69.85308			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			8.18000	109.27590	8.18000	109.25170		305,719,320,000.00		37,374,000	13,144,443,300
Total DV23 SPOT								305,719,320,000.00		37,374,000	13,144,443,300
Total For DV23								305,719,320,000.00		37,374,000	13,144,443,300
DV23/R On 27/02/2023 Spot Bond			100.00000	18.20128	100.00000	18.16055			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	18.20128	100.00000	18.16055			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			8.44000	108.47543	8.44000	108.45066			0.00	0	321,724,900
Total DV24 SPOT									0.00	0	321,724,900
Total For DV24									0.00	0	321,724,900
DV24/R On 18/02/2024 Spot Bond			9.69000	103.78159	9.69000	103.75446			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.78159	9.69000	103.75446			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			10.76000	100.04648	10.76000	100.01751			0.00	0	92,337,000
Total DV29 SPOT									0.00	0	92,337,000
Total For DV29									0.00	0	92,337,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29/R On 18/02/2029 Spot Bond			10.10000	103.94076	10.10000	103.91246			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.94076	10.10000	103.91246			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.18000			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	100.45962			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	101.11221			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	101.98995			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	101.01633			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	100.83997			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	101.74100			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	101.81210			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	101.89619			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	100.55206			0.00	0	1,000,000,000
Total DVF25 SPOT									0.00	0	1,000,000,000
Total For DVF25									0.00	0	1,000,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	100.16522			0.00	0	0
Total DVF26 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 DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	100.16869				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.88687				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.93428				0.00	0	15,000,000,000
Total DVFB25 SPOT										0.00	0	15,000,000,000
Total For DVFB25										0.00	0	15,000,000,000
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.95423				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.58500	111.83761	7.58500	111.81462				0.00	0	0
Total E170 SPOT										0.00	0	0
Total For E170										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	55.87192	100.00000	55.74691				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.84500	104.24479	7.84500	104.22300				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.94500	107.38480	7.94500	107.36207				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.85000	107.30677	8.85000	107.28152				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			4.45000	104.68485	4.45000	104.65108				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			4.17000	96.51708	4.17000	96.48647				0.00	0	0
Total EL037 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 EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	126.16988	2.25000	126.13647				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			3.94500	131.34757	3.98000	130.95375				0.00	0	324,600,000
Total EL28 SPOT										0.00	0	324,600,000
Total For EL28										0.00	0	324,600,000
EL29 On 19/11/2029 Spot Bond			3.93000	117.70869	3.93000	117.67235				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			3.93000	116.65203	3.93000	116.61581				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.11000	105.22064	4.11000	105.18758				0.00	0	1,146,500,000
Total EL31 SPOT										0.00	0	1,146,500,000
Total For EL31										0.00	0	1,146,500,000
EL36 On 31/01/2036 Spot Bond			4.14000	98.07363	4.14000	98.04263				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	126.16988	2.25000	126.13647				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	104.23443				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	102.59335				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.66500	107.61345	7.66500	107.59109				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.63500	108.25783	7.63500	108.23579				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.83500	102.61146	9.83500	102.58469				0.00	0	0
Total EMM03 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 EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.56000	10.56000	10.56000	96.63016				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			10.61000	10.61000	10.61000	102.52738				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			9.96500	9.96500	9.96500	101.17580				0.00	0	31,825,800
Total EMM06 SPOT										0.00	0	31,825,800
Total For EMM06										0.00	0	31,825,800
EMM07 On 10/07/2027 Spot Bond			9.81500	9.81500	9.81500	102.20660				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.85500	10.85500	10.85500	85.08371				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	102.18414				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	102.03709				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	100.77417				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	100.93263				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.38796				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.63791				0.00	0	0
Total ENX06 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 ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.88205				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	100.78637				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.77733				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	101.33946				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	102.22649				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	101.04398				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	100.88885				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.75398				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.76693				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	100.63883				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0

Contract 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 EPF05U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPFC3! On 06/09/2019 Spot Bond					0.00000	100.75341				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	101.61600				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	100.80864				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	100.12551				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.85570				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	101.98761				0.00	0	0
Total EQS10 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 EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond					0.00000	100.87424				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond					0.00000	100.88873				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.32598				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	101.31173				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	101.39779				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	101.36922				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.89248				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.36177				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.27576				0.00	0	0
Total ERSA24 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 ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.31886			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.26428			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.41000	109.36175	8.41000	109.33686		609,055,564,000.00	72,420,400	26,932,153,800	
Total ES23 SPOT								609,055,564,000.00	72,420,400	26,932,153,800	
Total For ES23								609,055,564,000.00	72,420,400	26,932,153,800	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.57631	10.00000	104.54812		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			9.28500	95.03729	9.28500	95.01372		900,494,583,000.00	96,983,800	34,084,376,500	
Total ES26 SPOT								900,494,583,000.00	96,983,800	34,084,376,500	
Total For ES26								900,494,583,000.00	96,983,800	34,084,376,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.10459	7.85000	102.08311		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			10.66000	79.51449	10.60500	79.82331		846,794,156,000.00	79,436,600	6,878,040,100	
Total ES33 SPOT								846,794,156,000.00	79,436,600	6,878,040,100	
Total For ES33								846,794,156,000.00	79,436,600	6,878,040,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.36850	7.50000	102.34802		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			10.91000	81.60976	10.91000	81.58608		1,131,672,480,000.00	103,728,000	36,204,847,100	
Total ES42 SPOT								1,131,672,480,000.00	103,728,000	36,204,847,100	
Total For ES42								1,131,672,480,000.00	103,728,000	36,204,847,100	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.74357	8.50000	101.72044		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	

Contract 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 ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.93584				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.62856				0.00	0	1,700,000,000
Total EXX04 SPOT										0.00	0	1,700,000,000
Total For EXX04										0.00	0	1,700,000,000
EXX05 On 13/06/2024 Spot Bond					0.00000	100.64529				0.00	600,000,000	800,000,000
Total EXX05 SPOT										0.00	600,000,000	800,000,000
Total For EXX05										0.00	600,000,000	800,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.46527				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	100.48038				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.60429	100.00000	12.57375				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	20.51375	100.00000	20.46405				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U 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 FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	115,000,000,000
Total FIF13U SPOT										0.00	0	115,000,000,000
Total For FIF13U										0.00	0	115,000,000,000
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.72848				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.68121				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.41515				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	101.52740				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.23217				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.79973				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT014 On 16/07/2019 Spot Bond					0.00000	101.25195				0.00	0	0
Total FNT014 SPOT										0.00	0	0
Total For FNT014										0.00	0	0
FNT015 On 05/08/2019 Spot Bond					0.00000	101.40537				0.00	0	0
Total FNT015 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 FNT015									0.00	0	0
FNT015 On 03/09/2019 Spot Bond					0.00000	100.72942			0.00	0	0
Total FNT016 SPOT									0.00	0	0
Total For FNT016									0.00	0	0
FNT017 On 17/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		384,435,420,000,000.00	3,844,354,200	1,922,177,100	
Total FNT017 SPOT								14,435,420,000,000.00	3,844,354,200	1,922,177,100	
Total For FNT017								14,435,420,000,000.00	3,844,354,200	1,922,177,100	
FNTB10 On 16/09/2019 Spot Bond					0.00000	102.27219			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	101.96493			0.00	0	0
Total FNTC10 SPOT								0.00	0	0	
Total For FNTC10								0.00	0	0	
FNTD10 On 11/10/2019 Spot Bond					0.00000	101.25195			0.00	0	0
Total FNTD10 SPOT								0.00	0	0	
Total For FNTD10								0.00	0	0	
FNTE10 On 22/11/2019 Spot Bond					0.00000	100.73819			0.00	0	0
Total FNTE10 SPOT								0.00	0	0	
Total For FNTE10								0.00	0	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT								0.00	0	0	
Total For FPA1U								0.00	0	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT								0.00	0	0	
Total For FPB1U								0.00	0	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	102.17258			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			10.03500	10.03500	10.03500	100.93211			0.00	0	37,018,400
Total FRB14 SPOT								0.00	0	0	37,018,400
Total For FRB14								0.00	0	0	37,018,400
FRB15 On 06/03/2020 Spot Bond					0.00000	102.42872			0.00	0	500,000,000
Total FRB15 SPOT								0.00	0	0	500,000,000
Total For FRB15								0.00	0	0	500,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	101.84067			0.00	0	600,000,000
Total FRB16 SPOT								0.00	0	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 For FRB16										0.00	0	600,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	104.03127				0.00	0	5,510,000,000
Total FRB17 SPOT										0.00	0	5,510,000,000
Total For FRB17										0.00	0	5,510,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.59248				0.00	0	5,090,000,000
Total FRB18 SPOT										0.00	0	5,090,000,000
Total For FRB18										0.00	0	5,090,000,000
FRB19 On 14/04/2021 Spot Bond			10.03500	106.54506	10.03500	106.51656				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	106.01557				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.61248				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.14211				0.00	0	3,520,000,000
Total FRB22 SPOT										0.00	0	3,520,000,000
Total For FRB22										0.00	0	3,520,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	103.71632				0.00	1,000,000,000	520,000,000
Total FRB23 SPOT										0.00	1,000,000,000	520,000,000
Total For FRB23										0.00	1,000,000,000	520,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	102.80434				0.00	0	6,000,000,000
Total FRB24 SPOT										0.00	0	6,000,000,000
Total For FRB24										0.00	0	6,000,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	101.41453				0.00	0	76,100,000,000
Total FRB25 SPOT										0.00	0	76,100,000,000
Total For FRB25										0.00	0	76,100,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.94119				0.00	0	1,700,000,000
Total FRB26 SPOT										0.00	0	1,700,000,000
Total For FRB26										0.00	0	1,700,000,000
FRB27 On 03/06/2026 Spot Bond			9.84500	102.70904	9.84500	102.68207				0.00	0	0
Total FRB27 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 FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.18000	159.00522	3.18000	158.95907				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.62000	3.62000	3.62000	291.85812				0.00	0	246,600,000
Total FRBI23 SPOT										0.00	0	246,600,000
Total For FRBI23										0.00	0	246,600,000
FRBI25 On 31/01/2025 Spot Bond			3.65500	3.65500	3.65500	132.64847				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.91000	179.30606	3.91000	179.25069				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.04000	4.04000	4.04000	95.34436				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.47000	4.47000	4.47000	204.75415				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			4.78500	89.68916	4.78500	89.65937				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			4.66000	92.44176	4.66000	92.41135				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.87000	7.87000	7.87000	89.82748				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			8.82000	8.82000	8.82000	63.73714				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			8.87000	8.87000	8.87000	62.94247				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0

Contract 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 FRC107										0.00	0	0
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC161 On 31/01/2025 Spot Bond			4.58000	4.58000	4.58000	126.51863				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC171 On 06/08/2023 Spot Bond					0.00000	101.48417				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC171 On 20/09/2020 Spot Bond					0.00000	100.53226				0.00	1,030,000,000	1,030,000,000
Total FRC179 SPOT										0.00	1,030,000,000	1,030,000,000
Total For FRC179										0.00	1,030,000,000	1,030,000,000
FRC181 On 06/08/2023 Spot Bond					0.00000	99.83713				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC191 On 20/06/2024 Spot Bond					0.00000	100.51761				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC201 On 07/10/2020 Spot Bond					0.00000	101.79999				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC211 On 20/12/2019 Spot Bond					0.00000	100.50866				0.00	0	0
FRC211 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 07/05/2020 Spot Bond					0.00000	101.58580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	101.66676				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.61886				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.83000	156.52924	3.83000	156.48106				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.27306				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.69000	153.32594	4.69000	153.27519				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.72475				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	105.61203				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	111.46917				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	105.79073				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	111.82931				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	111.24474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	105.68642				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	105.55765				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	104.16655				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	105.47478				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	104.12462				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	103.30641				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	105.48812				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	102.13986				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	110.47379				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	103.29591				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	101.66208				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	100.62758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	100.52445				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 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
FRC255 On 17/07/2027 Spot Bond					0.00000	104.12776				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	100.27937				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	101.98326				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	108.54844				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	109.24271	3.45500	109.21018				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	99.97728				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	99.86165				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	100.17958				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	100.57455				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	101.08660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC267 On 06/08/2023 Spot Bond					0.00000	104.73497				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC269 On 21/10/2019 Spot Bond					0.00000	101.73198				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC270 On 16/11/2019 Spot Bond					0.00000	101.23263				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC271 On 30/01/2023 Spot Bond					0.00000	101.78802				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.22446				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	101.81008	9.80000	101.78362				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	100.65469				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC276 On 12/12/2020 Spot Bond					0.00000	100.65615				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC277 On 04/03/2021 Spot Bond					0.00000	100.84175				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC278 On 27/03/2020 Spot Bond					0.00000	100.26743				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC279 On 21/11/2022 Spot Bond					0.00000	101.21497				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC280 On 20/12/2023 Spot Bond					0.00000	100.50849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	101.25536				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	104.80026				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	103.06935				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	101.73186				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	100.55800				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	102.99102				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.71890				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.71890				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.46616				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	100.52383				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	102.07001				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.46709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.91382				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.89142				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.46840				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.42132				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.43651				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.20572				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29: On 20/06/2024 Spot Bond					0.00000	100.55932				0.00	0	500,000,000
Total FRC299 SPOT										0.00	0	500,000,000
Total For FRC299										0.00	0	500,000,000
FRC30: On 25/04/2023 Spot Bond					0.00000	101.32927				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	100.47950				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30: On 11/11/2024 Spot Bond					0.00000	100.95978				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	100.54324				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30: On 28/12/2020 Spot Bond					0.00000	100.24400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.47000	4.47000	4.47000	154.08753				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			4.41000	4.41000	4.41000	154.31000				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			4.39000	4.39000	4.39000	154.38424				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.82000	87.28802	4.82000	87.25902				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.74500	100.89783	4.74500	100.86428				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	100.52436				0.00	0	46,665,900
Total FRJ20 SPOT										0.00	0	46,665,900
Total For FRJ20										0.00	0	46,665,900
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.91192				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	101.93170				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	102.42150				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	101.32247				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.33359				0.00	470,000,000	470,000,000
Total FRJ25 SPOT										0.00	470,000,000	470,000,000
Total For FRJ25										0.00	470,000,000	470,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.83523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.55729				0.00	0	500,000,000
Total FRJ27 SPOT										0.00	0	500,000,000
Total For FRJ27										0.00	0	500,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.37408				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.60800	3.60800	3.60800	102.90007				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.99000	3.99000	3.99000	112.17841				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.77433				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.77433				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.13000	110.00288	4.13000	109.96813				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.14000	212.41046	4.14000	212.34355				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.92000	98.47730	4.92000	98.44410				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.17000	4.17000	4.17000	211.63968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.13000	129.50033	4.13000	129.45941				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	116.88181	3.70500	116.84623				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.52000	104.11818	4.52000	104.08419				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			4.29000	208.91893	4.29000	208.85227				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			4.34000	207.77054	4.34000	207.70398				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			3.66000	165.42037	3.66000	116.10073				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			4.37000	207.08519	4.37000	207.01869				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			5.49000	91.07480	5.49000	91.04270				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			4.96000	165.63699	4.96000	165.58118				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			5.02000	97.12622	5.02000	97.09321				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			4.48000	171.73137	4.48000	171.67574				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			4.54000	170.95565	4.54000	170.89997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.88000	195.84460	4.88000	195.77904				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	102.99794				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.95000	98.06956	4.95000	98.03642				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.20500	5.20500	5.20500	94.65386				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.73000	99.50149	4.73000	101.07512				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.35000	173.42606	4.35000	173.37048				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.65000	200.81939	4.65000	200.75339				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.48000	171.73137	4.48000	171.67574				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.48000	171.73137	4.48000	171.67574				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.77000	168.01909	4.77000	167.96334				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.43000	127.53167	4.43000	127.49034				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.53000	157.66604	3.53000	157.61880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.83000	167.26262	4.83000	167.20685				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.87000	166.76047	4.87000	166.70469				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.40000	127.72700	4.40000	127.68571				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.29000	174.21470	4.29000	174.15912				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.88000	4.88000	4.88000	166.57943				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	14.03301				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	17.32977				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	21.31288				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	24.72573				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	12.49364				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	15.04415				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	18.59795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	21.62177				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	10.34512				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	10.34032				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	10.14970				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	102.02879				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	102.15507				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	16.07868				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	16.07867				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	20.98883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 02/08/2019 Spot Bond					0.00000	112.14744				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS178 On 18/09/2023 Spot Bond					0.00000	100.52391				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 19/09/2019 Spot Bond					0.00000	98.05336				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS181 On 27/09/2025 Spot Bond					0.00000	100.31115				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	96.34046				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	96.22169				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 20/11/2019 Spot Bond					0.00000	107.44470				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond					0.00000	107.20062				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	113.57630				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	111.30652				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 03/09/2019 Spot Bond					0.00000	106.77511				0.00	0	0
Total FRS189 SPOT										0.00	0	0
Total For FRS189										0.00	0	0
FRS189 On 16/03/2020 Spot Bond					0.00000	107.00168				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS19 On 16/03/2020 Spot Bond					0.00000	107.42201				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	103.41518				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	103.76492				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS19 On 19/06/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS19 On 19/06/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS19 On 15/08/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS196 SPOT										0.00	0	0
Total For FRS196										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.42000	3.42000	3.42000	294.15040				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.31000	3.31000	3.31000	295.42030				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.03000	4.03000	4.03000	287.22516				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			3.32000	158.46788	3.32000	158.42129				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.73608				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			3.02000	159.62207	3.02000	159.57645				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.58384				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			3.97000	105.67171	3.97000	105.63878				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			3.66000	78.45320	3.66000	111.23951				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	133.09180				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			3.62000	3.62000	3.62000	132.88698				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.22000	4.22000	4.22000	285.10794				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			7.30500	101.88983	7.30500	101.86995				0.00	0	3,595,200
Total FRX19 SPOT										0.00	0	3,595,200
Total For FRX19										0.00	0	3,595,200
FRX20 On 01/10/2020 Spot Bond			7.60500	103.68784	7.60500	103.66670				0.00	0	805,338,100
Total FRX20 SPOT										0.00	0	805,338,100
Total For FRX20										0.00	0	805,338,100
FRX23 On 28/02/2023 Spot Bond			7.99000	7.99000	7.99000	101.99723				0.00	0	1,303,900
Total FRX23 SPOT										0.00	0	1,303,900
Total For FRX23										0.00	0	1,303,900
FRX24 On 10/12/2024 Spot Bond			8.41500	110.86084	8.41500	110.83588				0.00	0	69,112,200
Total FRX24 SPOT										0.00	0	69,112,200
Total For FRX24										0.00	0	69,112,200
FRX25 On 26/07/2025 Spot Bond			9.06500	107.56997	9.06500	107.54363				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			8.90500	105.69170	8.90500	105.66654				0.00	0	520,196,900

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 FRX26 SPOT										0.00	0	520,196,900
Total For FRX26										0.00	0	520,196,900
FRX27 On 07/03/2027 Spot Bond			8.96500	110.12161	8.96500	110.09536				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.26500	109.76367	9.26500	109.73622				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			9.57000	105.47750	9.57000	105.45027				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			9.75000	101.91202	9.75000	101.88522				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.76500	108.30534	9.76500	108.27713				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.53500	79.52199	10.53500	79.49968				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.29233				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	101.40807				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.09539				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	100.48244				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	100.96119				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	101.18887				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	103.62193				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	101.99928				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	101.02951				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.04115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.11680				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	101.20982				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	101.26791				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	101.01714	4.15000	100.98529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.33798				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.48524				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	100.98487				0.00	420,000,000	420,000,000
Total GRT12 SPOT										0.00	420,000,000	420,000,000
Total For GRT12										0.00	420,000,000	420,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	100.37012				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	101.36823				0.00	0	15,876,800
Total GRT14 SPOT										0.00	0	15,876,800
Total For GRT14										0.00	0	15,876,800
GRT15 On 15/04/2020 Spot Bond					0.00000	100.25469				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.22403				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.78000	107.09523	8.78000	107.07008				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	101.00129				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.30031				0.00	0	6,000,000,000
Total GRT19 SPOT										0.00	0	6,000,000,000
Total For GRT19										0.00	0	6,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.30952				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.61500	103.20583	9.61500	103.17936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	99.84488				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	100.05094				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	100.68029				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	100.79290				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	102.04823				0.00	0	900,000,000
Total GRT26G SPOT										0.00	0	900,000,000
Total For GRT26G										0.00	0	900,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.42765				0.00	0	1,000,000,000
Total GRT27 SPOT										0.00	0	1,000,000,000
Total For GRT27										0.00	0	1,000,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	100.65640				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.67198				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	101.13551				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.99840				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					0.00000	99.80172				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	99.79651				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 GRT33 SPOT									0.00	0	1,500,000,000
Total For GRT33									0.00	0	1,500,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	99.78905			0.00	0	0
Total GRT34 SPOT									0.00	0	0
Total For GRT34									0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.28086			0.00	800,000,000	2,600,000,000
Total GRT36 SPOT									0.00	800,000,000	2,600,000,000
Total For GRT36									0.00	800,000,000	2,600,000,000
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
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T2U SPOT									0.00	0	0
Total For H7T2U									0.00	0	0
H7T3U On 02/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T3U SPOT									0.00	0	0
Total For H7T3U									0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H8T1U SPOT									0.00	0	0
Total For H8T1U									0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.08374			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	100.94988			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.67407			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	99.95585				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	99.95380				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	99.95327				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	100.34805				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	100.19547				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.71149				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	100.51369				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	100.51086				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.38123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.19656				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	100.18892				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			7.94000	106.10230	7.94000	106.07948				0.00	0	4,160,000,000
Total HWAY20 SPOT										0.00	0	4,160,000,000
Total For HWAY20										0.00	0	4,160,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	52.22079	100.00000	52.10394				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			3.87000	289.11161	3.87000	289.02263				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.12000	4.12000	4.12000	289.23912				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			4.15000	81.16494	4.15000	97.56390				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			10.46500	94.96511	10.46500	94.93836				0.00	0	2,507,703,900
Total HWAY34 SPOT										0.00	0	2,507,703,900
Total For HWAY34										0.00	0	2,507,703,900
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.23784	100.00000	13.20822				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			10.47000	94.68703	10.47000	94.66035				0.00	0	1,000,000,000
Total HWAY35 SPOT										0.00	0	1,000,000,000
Total For HWAY35										0.00	0	1,000,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.23759	100.00000	13.20797				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	99.88249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.54512			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	107.94800	10.00000	107.92000			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.00000	137.23305	2.98000	137.33546		371,181,811,800,000.00	123,727,270,600	269,120,700,000	
Total I2025 SPOT								71,181,811,800,000.00	123,727,270,600	269,120,700,000	
Total For I2025								71,181,811,800,000.00	123,727,270,600	269,120,700,000	
I2029 On 31/03/2029 Spot Bond			3.17000	102.82562	3.17000	102.79589		23,985,295,898,000.00	7,566,339,400	67,887,195,400	
Total I2029 SPOT								23,985,295,898,000.00	7,566,339,400	67,887,195,400	
Total For I2029								23,985,295,898,000.00	7,566,339,400	67,887,195,400	
I2033 On 28/02/2033 Spot Bond			3.32000	103.70768	3.32000	103.67735		184,264,175,896,000.00	55,501,257,800	97,490,472,700	
Total I2033 SPOT								14,264,175,896,000.00	55,501,257,800	97,490,472,700	
Total For I2033								14,264,175,896,000.00	55,501,257,800	97,490,472,700	
I2038 On 31/01/2038 Spot Bond			3.36500	122.76065	3.37000	122.63543		342,747,202,587,000.00	101,856,523,800	246,314,168,700	
Total I2038 SPOT								12,747,202,587,000.00	101,856,523,800	246,314,168,700	
Total For I2038								12,747,202,587,000.00	101,856,523,800	246,314,168,700	
I2046 On 31/03/2046 Spot Bond			3.41000	114.50972	3.41000	114.47588		335,794,019,836,000.00	98,473,319,600	187,745,962,700	
Total I2046 SPOT								15,794,019,836,000.00	98,473,319,600	187,745,962,700	
Total For I2046								15,794,019,836,000.00	98,473,319,600	187,745,962,700	
I2050 On 31/12/2050 Spot Bond			3.40500	118.32115	3.42000	117.92310		299,572,244,245,500.00	87,980,101,100	281,580,789,851	
Total I2050 SPOT								19,572,244,245,500.00	87,980,101,100	281,580,789,851	
Total For I2050								19,572,244,245,500.00	87,980,101,100	281,580,789,851	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.09314				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			8.25500	8.25500	8.25500	103.17841				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	101.49943				0.00	260,000,000	130,000,000
Total IBL102 SPOT										0.00	260,000,000	130,000,000
Total For IBL102										0.00	260,000,000	130,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	99.81092				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.88559				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	101.12598				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.88000	288.99890	3.88000	288.90989				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.71688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.26687				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	101.14204				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	101.53997				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	101.17253				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	100.42931				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	99.87363				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	101.74163				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	101.28401				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	99.93569				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	101.47869				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	101.33007				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.15332				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	99.95606				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.93943				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.07000	3.07000	3.07000	159.38321				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				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			8.09500	99.48483	8.09500	99.46303				0.00	0	2,905,700
Total IBL46 SPOT										0.00	0	2,905,700
Total For IBL46										0.00	0	2,905,700
IBL50 On 02/08/2020 Spot Bond			7.85500	105.20903	7.85500	105.18664				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			8.90000	109.06175	8.90000	109.03552				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	101.68025				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	102.09202				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			3.17000	159.04368	3.17000	158.99758				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	101.75422				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	101.44180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			8.99000	104.21882	8.99000	104.19392				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.45666				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.83500	105.63811	7.83500	105.61605				0.00	0	404,700
Total IBL88 SPOT										0.00	0	404,700
Total For IBL88										0.00	0	404,700
IBL88/F On 20/05/2021 Spot Bond			100.00000	31.36908	100.00000	31.30003				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	101.12342				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	99.93196				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	100.82730				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.81301				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.53804				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	100.13898				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	101.92230				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.68000	102.00155	8.68000	101.97788				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	12.51513	100.00000	12.48712				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.88500	102.32594	7.88500	102.30432				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.29169				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			8.91500	103.86465	8.91500	103.84003				0.00	0	486,379,400
Total IDCG06 SPOT										0.00	0	486,379,400
Total For IDCG06										0.00	0	486,379,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.37640				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.26000	101.83642	11.26000	101.80827				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	101.19623				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.84107				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			9.41500	108.28063	9.41500	108.25342				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	102.07110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.58500				0.00	0	2,510,000,000
Total IDCG13 SPOT										0.00	0	2,510,000,000
Total For IDCG13										0.00	0	2,510,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.33749				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.83352				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	102.01131				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	101.49479				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.62691				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.65243				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.89431				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	100.50886				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	6.47708	100.00000	6.46275				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.31500	102.44081	8.31500	102.41801				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			7.99500	103.30480	7.99500	103.28268				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN402U SPOT										0.00	0	0
Total For IN402U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
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	107.94800	10.00000	107.92000				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.91034				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	101.65371				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.76897				0.00	0	85,000,000
Total ING375 SPOT										0.00	0	85,000,000
Total For ING375										0.00	0	85,000,000
ING383 On 30/06/2020 Spot Bond					0.00000	100.96473				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	86.61178				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	101.57838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.18027				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	102.83604				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	102.38962				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.13500	109.01147	10.13500	108.98169				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	102.84437				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC24U On 08/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC24U SPOT										0.00	0	0
Total For IPC24U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.86057				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.71520				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.52162				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	100.35783				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	100.36187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.36591				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	100.49795				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	101.23393				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.61406				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	101.56628				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	102.06136				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	101.49596				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	101.51232				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.33332				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	100.34191				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	100.19497				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPFC23 On 25/07/2019 Spot Bond					0.00000	101.56432				0.00	0	0
Total IPFC23 SPOT										0.00	0	0
Total For IPFC23										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.21451	2.75000	101.20687				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			6.44000	148.35940	6.44000	148.30360				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	100.81079				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.18230				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.98000	4.98000	4.98000	123.96846				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			4.98000	4.98000	4.98000	123.96846				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.77450				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	102.15635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.03500	108.60537	10.03500	108.57600			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.19506			0.00	0	500,000,000
Total IV035 SPOT									0.00	0	500,000,000
Total For IV035									0.00	0	500,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	102.41497			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	100.46431			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			5.27000	5.27000	5.27000	151.15877			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	104.75744			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			10.38500	106.38528	10.38500	106.35601			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	106.77724			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			10.27500	10.27500	10.27500	106.20583			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	102.17838			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.22000	155.06645	4.22000	155.01709		13,658,135,922,000.00	3,236,525,100	1,078,841,700	
Total IV045 SPOT								13,658,135,922,000.00	3,236,525,100	1,078,841,700	
Total For IV045								13,658,135,922,000.00	3,236,525,100	1,078,841,700	
IV046 On 21/06/2022 Spot Bond					0.00000	102.49219			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	100.60010			0.00	0	0
Total IV050 SPOT									0.00	0	0
Total For IV050									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.14000	163.41607	5.14000	163.36020		27,724,578,666,000.00	5,393,886,900	1,797,962,300	
Total IV19A SPOT								27,724,578,666,000.00	5,393,886,900	1,797,962,300	
Total For IV19A								27,724,578,666,000.00	5,393,886,900	1,797,962,300	
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	
IVA898 On 11/07/2019 Spot Bond			7.35000	7.35000	7.35000	99.85924		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			7.35000	7.35000	7.35000	99.71887		0.00	0	0	
Total IVA899 SPOT								0.00	0	0	
Total For IVA899								0.00	0	0	
IVA900 On 25/07/2019 Spot Bond			7.35000	7.35000	7.35000	99.57890		0.00	0	0	
Total IVA900 SPOT								0.00	0	0	
Total For IVA900								0.00	0	0	
IVA951 On 01/08/2019 Spot Bond			7.35000	7.35000	7.35000	99.43933		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA951 SPOT										0.00	0	0
Total For IVA951										0.00	0	0
IVA952 On 08/08/2019 Spot Bond			7.35000	7.35000	7.35000	99.30014				0.00	0	0
Total IVA952 SPOT										0.00	0	0
Total For IVA952										0.00	0	0
IVA953 On 15/08/2019 Spot Bond			7.50000	7.50000	7.50000	99.14437				0.00	0	0
Total IVA953 SPOT										0.00	0	0
Total For IVA953										0.00	0	0
IVA954 On 22/08/2019 Spot Bond			7.50000	7.50000	7.50000	99.00319				0.00	0	0
Total IVA954 SPOT										0.00	0	0
Total For IVA954										0.00	0	0
IVA955 On 29/08/2019 Spot Bond			7.50000	7.50000	7.50000	98.86241				0.00	0	0
Total IVA955 SPOT										0.00	0	0
Total For IVA955										0.00	0	0
IVA956 On 05/09/2019 Spot Bond			7.55000	7.55000	7.55000	98.71361				0.00	0	0
Total IVA956 SPOT										0.00	0	0
Total For IVA956										0.00	0	0
IVA957 On 12/09/2019 Spot Bond			7.55000	7.55000	7.55000	98.57272				0.00	0	0
Total IVA957 SPOT										0.00	0	0
Total For IVA957										0.00	0	0
IVA958 On 19/09/2019 Spot Bond			7.55000	7.55000	7.55000	98.43223				0.00	0	0
Total IVA958 SPOT										0.00	0	0
Total For IVA958										0.00	0	0
IVA959 On 26/09/2019 Spot Bond			7.55000	7.55000	7.55000	98.29214				0.00	0	0
Total IVA959 SPOT										0.00	0	0
Total For IVA959										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.19340				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.11000	99.86686	8.11000	99.84471				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	98.38275	100.00000	98.11828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.90500	106.97930	7.90500	106.95639				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	101.23499				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	100.70175				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	101.65423				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	99.87685				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	101.19269				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.75500	105.33930	8.75500	105.31464				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	100.20425				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.93106				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	100.20748				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	100.73355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.65316				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	100.20532				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	101.90057				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	102.19215				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			8.40500	103.66466	8.40500	103.64146				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	101.20516				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.64426				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	101.43767				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	100.69133				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	101.72646				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	102.02388				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.73021				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.08054				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	100.47923				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	99.79762				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	100.89166				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	100.77737				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.85957				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	100.42277				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.67052				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.66702				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	99.86695				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.62632				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.47062				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	101.82653				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	102.95735				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	100.15425				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	100.30088				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.08483				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	101.48765				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	101.28293				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.50300				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF68U SPOT									0.00	0	0
Total For IVF68U									0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF69U SPOT									0.00	0	0
Total For IVF69U									0.00	0	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF70U SPOT									0.00	0	0
Total For IVF70U									0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF71U SPOT									0.00	0	0
Total For IVF71U									0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	102.00726			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.53656				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.20317				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			7.95500	106.75565	7.95500	106.73291				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	101.23746				0.00	0	17,130,000
Total KAP008 SPOT										0.00	0	17,130,000
Total For KAP008										0.00	0	17,130,000
KAP009 On 24/05/2020 Spot Bond					0.00000	101.16163				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	100.85294				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.91621				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	101.11202				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	102.20222				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	102.79965				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	99.92767				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			9.40500	125.81655	9.40500	125.78513				0.00	0	4,303,300

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 KW01 SPOT										0.00	0	4,303,300
Total For KW01										0.00	0	4,303,300
LBK08 On 30/10/2019 Spot Bond					0.00000	101.76520				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			7.90500	101.70425	7.90500	101.68288				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.05459	9.62000	101.02892				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.59923	9.71000	103.57211				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	103.40769				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	101.01492				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	100.86350				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.89862				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.64000	104.81894	8.64000	104.79472				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	101.21379				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	102.95762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.84000	108.51891	8.84000	108.49327				0.00	0	4,100,000,000
Total LBK24 SPOT										0.00	0	4,100,000,000
Total For LBK24										0.00	0	4,100,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	100.81208				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	101.24517				0.00	0	119,300,000
Total LBK27 SPOT										0.00	0	119,300,000
Total For LBK27										0.00	0	119,300,000
LBK28 On 15/05/2028 Spot Bond			9.92000	105.32206	9.92000	105.29436				0.00	0	2,260,000,000
Total LBK28 SPOT										0.00	0	2,260,000,000
Total For LBK28										0.00	0	2,260,000,000
LBK29 On 07/06/2023 Spot Bond			8.94000	103.37099	8.94000	103.34629			5,364,000,000,000.00		600,000,000	600,000,000
Total LBK29 SPOT									5,364,000,000,000.00		600,000,000	600,000,000
Total For LBK29									5,364,000,000,000.00		600,000,000	600,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	100.43959				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	101.10062				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	101.53463				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.44777				0.00	0	7,500,000,000
Total LBK33 SPOT										0.00	0	7,500,000,000
Total For LBK33										0.00	0	7,500,000,000
LBK35 On 26/03/2024 Spot Bond					0.00000	100.31826				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	100.31647				0.00	0	0
Total LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	100.34265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK37 SPOT									0.00	0	0
Total For LBK37									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.58500	105.31616	7.58500	105.29451			6,978,200,000,000.00	920,000,000	1,500,000,000
Total LGL04 SPOT									6,978,200,000,000.00	920,000,000	1,500,000,000
Total For LGL04									6,978,200,000,000.00	920,000,000	1,500,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.58180			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.94000	106.14862	8.94000	106.12326			6,258,000,000,000.00	700,000,000	3,200,000,000
Total LGL06 SPOT									6,258,000,000,000.00	700,000,000	3,200,000,000
Total For LGL06									6,258,000,000,000.00	700,000,000	3,200,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.23101			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.58804			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	104.21554			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	100.02290			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC10 On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC10U SPOT									0.00	0	0
Total For LHC10U									0.00	0	0
LHC11 On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC11U SPOT									0.00	0	0
Total For LHC11U									0.00	0	0
LHC12 On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC12U SPOT									0.00	0	0
Total For LHC12U									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.43500	102.70621	12.43500	102.67268			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	102.06350			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.83160				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	102.04744				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	102.06087				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	102.14041				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	101.23002				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	101.53540				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	101.38415				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	101.41847				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.64189				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.57150				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ13 On 15/07/2019 Spot Bond					0.00000	99.87816				0.00	0	0
Total MAQ138 SPOT										0.00	0	0
Total For MAQ138										0.00	0	0
MAQ14 On 12/08/2019 Spot Bond					0.00000	99.30899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ140 SPOT										0.00	0	0
Total For MAQ140										0.00	0	0
MAQ14 On 09/09/2019 Spot Bond					0.00000	98.74810				0.00	0	0
Total MAQ144 SPOT										0.00	0	0
Total For MAQ144										0.00	0	0
MAQ14 On 10/07/2019 Spot Bond					0.00000	99.97992				0.00	0	0
Total MAQ145 SPOT										0.00	0	0
Total For MAQ145										0.00	0	0
MAQ14 On 25/07/2019 Spot Bond					0.00000	99.69080				0.00	0	0
Total MAQ146 SPOT										0.00	0	0
Total For MAQ146										0.00	0	0
MAQ14 On 18/07/2019 Spot Bond					0.00000	99.81986				0.00	0	0
Total MAQ147 SPOT										0.00	0	0
Total For MAQ147										0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	100.36453				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	100.64814				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	101.22222				0.00	0	30,000,000
Total MBF057 SPOT										0.00	0	30,000,000
Total For MBF057										0.00	0	30,000,000
MBF05: On 21/05/2021 Spot Bond					0.00000	101.43689				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	101.21248				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06: On 07/06/2020 Spot Bond					0.00000	100.71052				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.73476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBP03:On 12/09/2019 Spot Bond					0.00000	100.80500				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	99.95705				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	101.00040				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03:On 02/11/2022 Spot Bond					0.00000	101.59309				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	101.08645				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	101.10554				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	99.87238				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	101.69083				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04:On 27/07/2023 Spot Bond					0.00000	101.63543				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	100.26799				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	100.27121				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	100.98272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	100.99443				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	100.26801				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	100.27124				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	100.09517				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			9.06500	102.19541	9.06500	102.17080				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			8.23500	8.23500	8.23500	100.90066				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	109.96781				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMF20 On 15/12/2024 Spot Bond			10.20830	10.20830	10.20830	100.77318				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			13.50830	13.50830	13.50830	101.21831				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	100.72474				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			7.98500	106.34624	7.98500	106.32363				0.00	0	403,851,400
Total MMIG02 SPOT										0.00	0	403,851,400
Total For MMIG02										0.00	0	403,851,400
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.98815				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.86500	10.86500	10.86500	106.46832				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.24000	108.69303	9.24000	108.66591				0.00	0	1,110,091,200
Total MMIG05 SPOT										0.00	0	1,110,091,200
Total For MMIG05										0.00	0	1,110,091,200
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.79038				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	100.51256				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	110.03253				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	100.53682				0.00	0	3,000,000,000
Total MTN06 SPOT										0.00	0	3,000,000,000
Total For MTN06										0.00	0	3,000,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.58234				0.00	0	1,522,987,900
Total MTN07 SPOT										0.00	0	1,522,987,900
Total For MTN07										0.00	0	1,522,987,900
MTN08 On 11/10/2020 Spot Bond					0.00000	100.69816				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.08617				0.00	0	200,484,700
Total MTN09 SPOT										0.00	0	200,484,700
Total For MTN09										0.00	0	200,484,700
MTN10 On 11/10/2024 Spot Bond					0.00000	101.20700				0.00	0	5,900,000,000
Total MTN10 SPOT										0.00	0	5,900,000,000
Total For MTN10										0.00	0	5,900,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	101.43748				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	100.53500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.89074				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	101.43930				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.47183				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.95748				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.98337				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	101.01347				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.29890				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.27452				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.22332				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.21039				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211(On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.67074				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	100.66289				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.64198				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	100.47775				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.56418				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	102.04860				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	101.59956				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	101.67433				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	101.93530				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	102.15623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	102.35866			0.00	0	0
Total N7E25 SPOT									0.00	0	0
Total For N7E25									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.39000	100.77626	8.39000	100.75376			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			7.37500	102.32546	7.37500	102.30522			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			8.84000	108.49481	8.84000	108.46889			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			9.86500	107.82826	9.86500	107.79957			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.60508			0.00	0	0
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.63549			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.65648			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.76500	102.51468	7.76500	102.49346		3,106,000,000,000.00	400,000,000	422,778,800	
Total NBK11A SPOT								3,106,000,000,000.00	400,000,000	422,778,800	
Total For NBK11A								3,106,000,000,000.00	400,000,000	422,778,800	
NBK12 On 19/03/2021 Spot Bond			7.13000	106.39013	7.13000	106.36988		0.00	0	1,747,000	
Total NBK12A SPOT								0.00	0	1,747,000	
Total For NBK12A								0.00	0	1,747,000	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.85476	9.38000	102.82914		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	
Total For NBK12A/R208								0.00	0	0	
NBK13 On 19/03/2024 Spot Bond			8.64000	107.09670	8.64000	107.07208		0.00	0	2,399,700	

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 NBK13A SPOT									0.00	0	2,399,700
Total For NBK13A									0.00	0	2,399,700
NBK14/On 25/06/2021 Spot Bond			7.45500	103.66242	7.45500	103.64170			0.00	0	1,800,400
Total NBK14A SPOT									0.00	0	1,800,400
Total For NBK14A									0.00	0	1,800,400
NBK15/On 11/02/2022 Spot Bond			7.70500	106.10864	7.70500	106.08648			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			8.51500	107.89275	8.51500	107.86789			0.00	0	136,174,500
Total NBK16A SPOT									0.00	0	136,174,500
Total For NBK16A									0.00	0	136,174,500
NBK17/On 22/04/2026 Spot Bond			8.71500	108.34817	8.71500	108.32293			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			8.32500	101.76029	8.32500	101.73761			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			8.23500	104.56386	8.23500	104.54081			0.00	0	33,600,700
Total NBK19A SPOT									0.00	0	33,600,700
Total For NBK19A									0.00	0	33,600,700
NBK20/On 01/06/2026 Spot Bond			9.06500	107.61719	9.06500	107.59113			0.00	0	88,180,100
Total NBK20A SPOT									0.00	0	88,180,100
Total For NBK20A									0.00	0	88,180,100
NBK20/On 25/06/2021 Spot Bond					0.00000	100.50238			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.62500	110.51825	9.62500	110.48955			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/On 19/11/2022 Spot Bond			8.98000	104.50181	8.98000	104.47687			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.13500	108.83848	9.13500	108.81206			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23/On 12/02/2020 Spot Bond					0.00000	101.47631			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.21500	111.39540	9.21500	111.36813				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	101.37623				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			8.54000	8.54000	8.54000	110.62797				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	104.11647				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	16.20312	100.00000	16.16745				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	105.04013				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			9.42500	110.36879	9.42500	110.34118				0.00	0	190,901,400
Total NBK27A SPOT										0.00	0	190,901,400
Total For NBK27A										0.00	0	190,901,400
NBK28/ On 02/08/2023 Spot Bond			8.95000	107.90247	8.95000	107.87637				0.00	0	249,318,000
Total NBK28A SPOT										0.00	0	249,318,000
Total For NBK28A										0.00	0	249,318,000
NBK28I On 19/11/2020 Spot Bond					0.00000	101.78995				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			9.06500	111.99195	9.06500	111.96453				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			8.22500	108.88709	8.22500	108.86285				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	102.29910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31 On 09/11/2023 Spot Bond			8.21000	105.86533	8.21000	105.84218				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK311 On 17/02/2023 Spot Bond					0.00000	101.34748				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK341 On 10/05/2021 Spot Bond					0.00000	102.67627				0.00	200,000,000	50,000,000
Total NBK34B SPOT										0.00	200,000,000	50,000,000
Total For NBK34B										0.00	200,000,000	50,000,000
NBK351 On 10/05/2023 Spot Bond					0.00000	103.28441				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK361 On 10/05/2026 Spot Bond					0.00000	104.32793				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK371 On 02/08/2019 Spot Bond					0.00000	101.62114				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK381 On 02/08/2021 Spot Bond					0.00000	103.04660				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.24500	104.43054	7.24500	104.41007				0.00	0	2,085,500
Total NBK3A SPOT										0.00	0	2,085,500
Total For NBK3A										0.00	0	2,085,500
NBK3A On 09/09/2019 Spot Bond			100.00000	90.56027	100.00000	90.34819				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.64000	10.64000	10.64000	58.49046				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK401 On 31/07/2026 Spot Bond					0.00000	101.80712				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK411 On 20/02/2020 Spot Bond					0.00000	101.41053				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.22379				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	103.15891				0.00	0	140,800,000
Total NBK43B SPOT										0.00	0	140,800,000
Total For NBK43B										0.00	0	140,800,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.48688				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	101.62488				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	102.53304				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	103.18591				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.39651				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	101.43795				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.85394				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	101.13661				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	101.20009				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.57747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.20419				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	102.91373				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	100.47282				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.81000	106.35207	9.81000	106.32440				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	100.47026				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.84500	105.54194	9.84500	105.51438				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	100.47282				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	100.47678				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	100.48188				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	100.43720				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	99.84635				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED18 On 16/01/2020 Spot Bond					0.00000	102.28610				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.15574				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.53500	102.79808	8.53500	102.77473				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	106.05666				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.89216				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	101.81318				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.63753				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	105.26491				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.29686				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	104.13601				0.00	0	16,861,800
Total NGL04 SPOT										0.00	0	16,861,800
Total For NGL04										0.00	0	16,861,800
NGL05 On 26/07/2023 Spot Bond					0.00000	103.43459				0.00	0	60,000,000
Total NGL05 SPOT										0.00	0	60,000,000
Total For NGL05										0.00	0	60,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.24726				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL07 On 09/04/2024 Spot Bond					0.00000	99.99969				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	104.95785				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/ On 20/10/2023 Spot Bond					0.00000	102.49727				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	100.80156				0.00	0	1,000,000,000
Total NGT103 SPOT										0.00	0	1,000,000,000
Total For NGT103										0.00	0	1,000,000,000
NGT10: On 15/01/2025 Spot Bond					0.00000	100.46617				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				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	102.11657	13.50000	102.08033				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	99.81093				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	99.80118				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.94893				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	102.22140				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	101.22399				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM01 On 24/05/2022 Spot Bond					0.00000	101.39189				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	100.77538				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.34000	4.34000	4.34000	207.70398				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			3.85000	3.85000	3.85000	180.07012				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			3.73500	3.73500	3.73500	132.10516				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			4.02000	4.02000	4.02000	95.50868				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.52000	4.52000	4.52000	104.08419				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			3.84000	3.84000	3.84000	131.39589				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			4.23000	4.23000	4.23000	128.79923				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.32000	4.32000	4.32000	173.76428				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			4.70000	168.90664	4.70000	168.85092				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			4.23500	108.37957	4.23500	108.34504				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			7.28500	106.33774	7.28500	106.31672				0.00	0	12,021,600
Total NMP20N SPOT										0.00	0	12,021,600
Total For NMP20N										0.00	0	12,021,600
NN01U On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN01U SPOT										0.00	0	0
Total For NN01U										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	105.67815				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	101.18319				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	101.22332				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.66843				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.69024				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	101.39658				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,000,000,000
Total NN09U SPOT										0.00	0	11,000,000,000
Total For NN09U										0.00	0	11,000,000,000
NNF01 On 21/08/2019 Spot Bond					0.00000	107.62641				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2020 Spot Bond			8.92000	8.92000	8.92000	102.60810				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.30478				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	101.20263				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	101.20400				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.15837				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.11500	8.11500	8.11500	103.47585				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	101.20013				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	101.25598				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.22342				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.31500	8.31500	8.31500	103.49936				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	101.25603				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	101.38590				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/10/2022 Spot Bond			8.03500	114.36627	8.03500	114.34179			0.00	0	356,322,400
Total NRA022 SPOT									0.00	0	356,322,400
Total For NRA022									0.00	0	356,322,400
NRA02: On 31/05/2023 Spot Bond			4.01000	183.08556	4.01000	183.02852			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			10.16500	113.74053	10.16500	113.70972			0.00	0	6,873,379,400
Total NRA028 SPOT									0.00	0	6,873,379,400
Total For NRA028									0.00	0	6,873,379,400
NRA02: On 30/11/2028 Spot Bond			100.00000	13.42849	100.00000	13.39876			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		92,000,000,000,000.00	920,000,000	460,000,000	
Total NSN99U SPOT								92,000,000,000,000.00	920,000,000	460,000,000	
Total For NSN99U								92,000,000,000,000.00	920,000,000	460,000,000	
NTC19 On 27/07/2020 Spot Bond					0.00000	102.28958			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	102.28718			0.00	0	1,000,000,000
Total NTC20 SPOT									0.00	0	1,000,000,000
Total For NTC20									0.00	0	1,000,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.57221			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.85306			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC23 On 15/02/2023 Spot Bond					0.00000	102.16428				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.18815				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.74362				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	100.83598				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	101.23507				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	101.56976				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.51000	101.69804	7.51000	101.67771				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	101.06058				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			7.98000	7.98000	7.98000	104.12941				0.00	0	1,501,209,000
Total OML05 SPOT										0.00	0	1,501,209,000
Total For OML05										0.00	0	1,501,209,000
OML06 On 19/03/2022 Spot Bond			9.19000	105.78399	9.19000	105.75816				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.01500	107.33703	10.01500	107.30852				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.64698				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			9.34000	107.67386	9.34000	107.64714			0.00	0	1,016,136,300
Total OML09 SPOT									0.00	0	1,016,136,300
Total For OML09									0.00	0	1,016,136,300
OML10 On 14/09/2025 Spot Bond			10.11500	109.18096	10.11500	109.15169			0.00	0	1,219,067,400
Total OML10 SPOT									0.00	0	1,219,067,400
Total For OML10									0.00	0	1,219,067,400
OML11 On 11/06/2024 Spot Bond					0.00000	100.67096			0.00	0	0
Total OML11 SPOT									0.00	0	0
Total For OML11									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBKX11 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
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.66702				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	101.51722				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	100.94489				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	101.01552				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM50 On 28/02/2020 Spot Bond					0.00000	100.99280				0.00	0	0
Total PMM50 SPOT										0.00	0	0
Total For PMM50										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.04949				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM52 On 28/11/2019 Spot Bond					0.00000	100.94957				0.00	0	0
Total PMM52 SPOT										0.00	0	0
Total For PMM52										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	101.20739				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	101.14410				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	101.19828				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	101.24566				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	101.34036				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	101.35388				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	101.36741				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			8.16000	113.40593	8.06500	113.94816			742,155,029,776,000.00	3,277,224,881,100	3,757,746,507,800	
Total R186 SPOT									12,155,029,776,000.00	277,224,881,100	757,746,507,800	
Total For R186									12,155,029,776,000.00	277,224,881,100	757,746,507,800	
R197 On 07/12/2023 Spot Bond			2.81000	301.35973	2.81000	301.27556			2,648,886,402,000.00	942,664,200	33,742,700,000	
Total R197 SPOT									2,648,886,402,000.00	942,664,200	33,742,700,000	
Total For R197									2,648,886,402,000.00	942,664,200	33,742,700,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			3.34000	232.26827	3.34000	232.20010			5,785,601,440,000.00	1,732,216,000	276,195,938,600
Total R202 SPOT									5,785,601,440,000.00	1,732,216,000	276,195,938,600
Total For R202									5,785,601,440,000.00	1,732,216,000	276,195,938,600
R2023 On 28/02/2023 Spot Bond			7.33500	104.07111	7.24000	104.35289			420,992,326,750,500.00	2,511,382,730,300	526,164,806,500
Total R2023 SPOT									420,992,326,750,500.00	2,511,382,730,300	526,164,806,500
Total For R2023									420,992,326,750,500.00	2,511,382,730,300	526,164,806,500
R2030 On 31/01/2030 Spot Bond			8.77000	98.29468	8.77000	98.27138			413,237,332,303,000.00	1,529,445,533,900	102,181,691,300
Total R2030 SPOT									413,237,332,303,000.00	1,529,445,533,900	102,181,691,300
Total For R2030									413,237,332,303,000.00	1,529,445,533,900	102,181,691,300
R2032 On 31/03/2032 Spot Bond			9.10500	95.88803	9.10500	95.86470			938,295,262,399,500.00	1,091,520,621,900	552,616,436,900
Total R2032 SPOT									938,295,262,399,500.00	1,091,520,621,900	552,616,436,900
Total For R2032									938,295,262,399,500.00	1,091,520,621,900	552,616,436,900
R2035 On 28/02/2035 Spot Bond			9.35500	99.25966	9.35500	99.23500			542,945,266,192,500.00	271,827,393,500	564,483,688,600
Total R2035 SPOT									542,945,266,192,500.00	271,827,393,500	564,483,688,600
Total For R2035									542,945,266,192,500.00	271,827,393,500	564,483,688,600
R2037 On 31/01/2037 Spot Bond			9.47500	95.48195	9.47500	95.45753			756,693,669,500,000.00	396,484,820,000	560,617,614,700
Total R2037 SPOT									756,693,669,500,000.00	396,484,820,000	560,617,614,700
Total For R2037									756,693,669,500,000.00	396,484,820,000	560,617,614,700
R2040 On 31/01/2040 Spot Bond			9.56000	98.96827	9.56000	98.94274			294,756,609,988,000.00	240,037,302,300	324,616,807,300
Total R2040 SPOT									294,756,609,988,000.00	240,037,302,300	324,616,807,300
Total For R2040									294,756,609,988,000.00	240,037,302,300	324,616,807,300
R2044 On 31/01/2044 Spot Bond			9.62000	95.71315	9.62000	95.68830			750,272,004,894,000.00	493,791,268,700	302,809,869,400
Total R2044 SPOT									750,272,004,894,000.00	493,791,268,700	302,809,869,400
Total For R2044									750,272,004,894,000.00	493,791,268,700	302,809,869,400
R2048 On 28/02/2048 Spot Bond			9.58000	95.04782	9.58000	95.02365			661,276,826,532,000.00	1,363,390,065,400	1,083,383,967,400
Total R2048 SPOT									661,276,826,532,000.00	1,363,390,065,400	1,083,383,967,400
Total For R2048									661,276,826,532,000.00	1,363,390,065,400	1,083,383,967,400
R207 On 15/01/2020 Spot Bond			6.35000	100.34946	6.30000	100.35726			1,714,500,000,000.00	270,000,000	65,981,557,500
Total R207 SPOT									1,714,500,000,000.00	270,000,000	65,981,557,500
Total For R207									1,714,500,000,000.00	270,000,000	65,981,557,500
R208 On 31/03/2021 Spot Bond			6.32500	102.53370	6.32500	102.51626			756,027,600,405,000.00	119,530,055,400	532,927,500,000
Total R208 SPOT									756,027,600,405,000.00	119,530,055,400	532,927,500,000
Total For R208									756,027,600,405,000.00	119,530,055,400	532,927,500,000
R209 On 31/03/2036 Spot Bond			9.40000	75.40747	9.34500	75.75868			575,420,213,280,000.00	486,746,831,200	317,777,745,100
Total R209 SPOT									575,420,213,280,000.00	486,746,831,200	317,777,745,100
Total For R209									575,420,213,280,000.00	486,746,831,200	317,777,745,100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			3.10500	190.66519	3.14000	190.09974			5,834,539,053,000.00	1,879,078,600	61,049,900,000
Total R210 SPOT												5,834,539,053,000.00	1,879,078,600	61,049,900,000
Total For R210												5,834,539,053,000.00	1,879,078,600	61,049,900,000
R212	On	31/01/2022	Spot Bond			2.52000	161.56887	2.52000	161.52488			181,114,931,528,000.00	468,696,401,400	287,195,378,300
Total R212 SPOT												31,114,931,528,000.00	468,696,401,400	287,195,378,300
Total For R212												31,114,931,528,000.00	468,696,401,400	287,195,378,300
R213	On	28/02/2031	Spot Bond			9.01500	88.15122	8.96000	88.48428			818,663,401,719,000.00	1,089,147,354,600	750,054,204,200
Total R213 SPOT												18,663,401,719,000.00	089,147,354,600	750,054,204,200
Total For R213												18,663,401,719,000.00	089,147,354,600	750,054,204,200
R214	On	28/02/2041	Spot Bond			9.58000	74.40890	9.58000	74.38999			740,381,467,302,000.00	912,357,146,900	1,023,693,546,800
Total R214 SPOT												10,381,467,302,000.00	912,357,146,900	1,023,693,546,800
Total For R214												10,381,467,302,000.00	912,357,146,900	1,023,693,546,800
RCG01	On	24/10/2019	Spot Bond					0.00000	102.07533			0.00	0	0
Total RCG01B SPOT												0.00	0	0
Total For RCG01B												0.00	0	0
RDF02U	On	04/12/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT												0.00	0	0
Total For RDF02U												0.00	0	0
RDF05U	On	04/12/2019	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT												0.00	0	0
Total For RDF05U												0.00	0	0
RDF06U	On	28/08/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT												0.00	0	0
Total For RDF06U												0.00	0	0
RDF07U	On	22/12/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT												0.00	0	0
Total For RDF07U												0.00	0	0
RDF08U	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
RDF09U	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
RDF10U	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.58469				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	100.37907				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	101.45033				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	100.90153				0.00	0	8,300,000,000
Total RDFB09 SPOT										0.00	0	8,300,000,000
Total For RDFB09										0.00	0	8,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.60185				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	100.70093				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.05255				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	101.07803				0.00	0	100,000,000
Total RDFB13 SPOT										0.00	0	100,000,000
Total For RDFB13										0.00	0	100,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.64879				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	100.82738				0.00	0	1,000,000,000
Total RDFB15 SPOT										0.00	0	1,000,000,000
Total For RDFB15										0.00	0	1,000,000,000
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.33752				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	101.37615				0.00	0	4,600,000,000
Total RDFB17 SPOT										0.00	0	4,600,000,000
Total For RDFB17										0.00	0	4,600,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.40711				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	100.34618				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	100.35583				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	100.36585				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.19067				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	99.95317				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	101.24730				0.00	0	240,000,000
Total RDFC46 SPOT										0.00	0	240,000,000
Total For RDFC46										0.00	0	240,000,000
RDFC4 On 28/07/2019 Spot Bond					0.00000	101.53908				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.79665				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
REB16I On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB16U SPOT										0.00	0	0
Total For REB16U										0.00	0	0
REBC1 On 21/11/2019 Spot Bond					0.00000	101.16634				0.00	0	0
Total REBC15 SPOT										0.00	0	0
Total For REBC15										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	99.90485				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	100.12486				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	100.14070				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.66874				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	101.49979				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED50 On 05/12/2022 Spot Bond					0.00000	101.13852				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	105.75800				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	107.17721				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	103.90710				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	100.03304				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	102.16459				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	101.15653				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	101.81812				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	101.89605				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.60090				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES40 On 13/10/2022 Spot Bond					0.00000	99.86319				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.97719				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 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
RES44 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
RES45 On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.43500	106.31465	7.43500	106.29344				0.00	0	27,962,200
Total RW21 SPOT										0.00	0	27,962,200
Total For RW21										0.00	0	27,962,200
RW23 On 10/12/2023 Spot Bond			8.89000	102.99058	8.89000	102.96611				0.00	0	68,823,700
Total RW23 SPOT										0.00	0	68,823,700
Total For RW23										0.00	0	68,823,700
RW28 On 10/12/2028 Spot Bond			10.56000	98.97056	10.56000	98.94274				0.00	0	224,903,300
Total RW28 SPOT										0.00	0	224,903,300
Total For RW28										0.00	0	224,903,300
SBK12 On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000				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	101.84120				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	103.02895				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19 On 24/10/2019 Spot Bond					0.00000	101.95944			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.72446			0.00	4,752,200,000	2,376,100,000
Total SBK20 SPOT									0.00	4,752,200,000	2,376,100,000
Total For SBK20									0.00	4,752,200,000	2,376,100,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.82515			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	103.00125			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			9.44000	106.57120	9.44000	106.54450			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.88684			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.92084			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			8.78500	108.14460	8.78500	108.11920			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.66219			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	101.58834			0.00	0	2,200,000,000
Total SBS18 SPOT									0.00	0	2,200,000,000
Total For SBS18									0.00	0	2,200,000,000
SBS19 On 23/06/2021 Spot Bond			7.63500	105.00379	7.63500	104.98230			0.00	0	5,493,900
Total SBS19 SPOT									0.00	0	5,493,900
Total For SBS19									0.00	0	5,493,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20 On 15/05/2026 Spot Bond			8.74500	108.12518	8.74500	108.10003			0.00	0	438,429,700
Total SBS20 SPOT									0.00	0	438,429,700
Total For SBS20									0.00	0	438,429,700
SBS21 On 15/05/2026 Spot Bond					0.00000	105.51686			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.24000	111.03302	8.24000	111.00826			0.00	0	610,716,400
Total SBS27 SPOT									0.00	0	610,716,400
Total For SBS27									0.00	0	610,716,400
SBS3 On 25/05/2026 Spot Bond			8.85500	97.68852	8.85500	97.66553			0.00	0	294,482,900
Total SBS3 SPOT									0.00	0	294,482,900
Total For SBS3									0.00	0	294,482,900
SBS31 On 12/06/2027 Spot Bond			8.99000	105.17231	8.99000	105.14704			0.00	0	516,488,300
Total SBS31 SPOT									0.00	0	516,488,300
Total For SBS31									0.00	0	516,488,300
SBS33 On 19/09/2019 Spot Bond					0.00000	100.62964			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			8.91500	107.91673	8.91500	107.89116			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.00331			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.61000	103.75578	7.61000	103.73438		761,000,000,000.00		100,000,000	50,000,000
Total SBS37 SPOT								761,000,000,000.00		100,000,000	50,000,000
Total For SBS37								761,000,000,000.00		100,000,000	50,000,000
SBS38 On 29/01/2025 Spot Bond			8.50000	106.62796	8.50000	106.60343			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.47000	105.91445	9.47000	105.88739			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			7.87500	102.79647	7.87500	102.77490			0.00	0	643,691,400
Total SBS4 SPOT									0.00	0	643,691,400
Total For SBS4									0.00	0	643,691,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS40 On 12/11/2020 Spot Bond					0.00000	101.89573			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			8.10500	106.96998	8.10500	106.94688			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.60500	111.46784	8.60500	111.44233			0.00	0	57,120,400
Total SBS42 SPOT									0.00	0	57,120,400
Total For SBS42									0.00	0	57,120,400
SBS43 On 12/11/2027 Spot Bond			9.00000	112.22640	9.00000	112.19955			0.00	0	362,720,500
Total SBS43 SPOT									0.00	0	362,720,500
Total For SBS43									0.00	0	362,720,500
SBS45 On 15/02/2021 Spot Bond					0.00000	102.25079			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			8.11000	112.04282	8.11000	112.01822			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	103.38052			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	101.84360			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.80421			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.42000	106.50699	8.42000	106.48272			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			9.10500	9.10500	9.10500	106.73765			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	103.90197			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS53 On 03/05/2027 Spot Bond					0.00000	104.26432			0.00	0	5,000,000,000
Total SBS53 SPOT									0.00	0	5,000,000,000
Total For SBS53									0.00	0	5,000,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.02687			0.00	200,000,000	200,000,000
Total SBS54 SPOT									0.00	200,000,000	200,000,000
Total For SBS54									0.00	200,000,000	200,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.60951			0.00	320,000,000	80,000,000
Total SBS55 SPOT									0.00	320,000,000	80,000,000
Total For SBS55									0.00	320,000,000	80,000,000
SBS56 On 12/06/2022 Spot Bond			7.99500	103.11992	7.99500	103.09783			0.00	0	45,527,400
Total SBS56 SPOT									0.00	0	45,527,400
Total For SBS56									0.00	0	45,527,400
SBS57 On 12/06/2024 Spot Bond					0.00000	102.10742			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.95810			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	99.99990			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	100.59010			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.64506			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.66397			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.70975			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	101.29959			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS66 On 26/06/2022 Spot Bond					0.00000	100.29381			0.00	1,200,000,000	600,000,000
Total SBS66 SPOT									0.00	1,200,000,000	600,000,000
Total For SBS66									0.00	1,200,000,000	600,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.30907			0.00	400,000,000	200,000,000
Total SBS67 SPOT									0.00	400,000,000	200,000,000
Total For SBS67									0.00	400,000,000	200,000,000
SBSI11 On 07/12/2023 Spot Bond			3.71000	290.92181	3.71000	290.83352			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.44000	4.44000	4.44000	205.43033			0.00	0	99,200,000
Total SBSI14 SPOT									0.00	0	99,200,000
Total For SBSI14									0.00	0	99,200,000
SBT101 On 31/03/2022 Spot Bond					0.00000	106.46852			0.00	0	501,078,600
Total SBT101 SPOT									0.00	0	501,078,600
Total For SBT101									0.00	0	501,078,600
SBT102 On 30/09/2022 Spot Bond					0.00000	104.87004			0.00	34,070,000	27,587,000
Total SBT102 SPOT									0.00	34,070,000	27,587,000
Total For SBT102									0.00	34,070,000	27,587,000
SBT103 On 31/03/2024 Spot Bond					0.00000	101.80698			0.00	0	0
Total SBT103 SPOT									0.00	0	0
Total For SBT103									0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	103.93512			0.00	80,000,000	40,000,000
Total SBT201 SPOT									0.00	80,000,000	40,000,000
Total For SBT201									0.00	80,000,000	40,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.02661			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			9.29000	104.94892	9.29000	104.92288			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	99.82678			0.00	1,400,000,000	700,000,000
Total SBT204 SPOT									0.00	1,400,000,000	700,000,000
Total For SBT204									0.00	1,400,000,000	700,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	99.96603			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI005 On 10/07/2021 Spot Bond					0.00000	99.96616			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	97.33025			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000			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	103.00067			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	101.35646			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	101.39354			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	101.32189			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	101.35926			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	101.41617			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	101.43082			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	101.43373			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.44128				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	101.53701				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	101.56792				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	101.49781				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	101.53071				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	101.38641				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			9.01000	111.46377	9.01000	111.43693				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.60615				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.68392				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	101.55376				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	102.08050				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.23372				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.24865				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	101.21237				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	101.26113				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	100.75148				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	102.01542				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	100.29855				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	100.51369				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00: On 18/06/2022 Spot Bond					0.00000	100.49759				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00: On 18/06/2024 Spot Bond					0.00000	100.50895				0.00	400,000,000	350,000,000
Total SPG007 SPOT										0.00	400,000,000	350,000,000
Total For SPG007										0.00	400,000,000	350,000,000
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.68000	102.13115	7.68000	102.11011				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.90500	100.01848	7.90500	99.99730				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.90500	100.01848	7.90500	99.99730				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			4.39500	4.39500	4.39500	127.71830				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			9.56500	105.43479	9.56500	105.40787				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			10.83000	77.48695	10.83000	77.46474				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	100.34846				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	100.90921				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	100.51653				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03: On 02/06/2020 Spot Bond					0.00000	100.91616				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	101.34755				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	100.96781				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	104.31698				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	99.86158				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.64000	106.37350	8.64000	106.34892				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			4.41000	105.73829	4.41000	105.70409				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	99.92515				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	101.83833				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	99.96753				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.84000	3.84000	3.84000	289.36115				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	100.28955				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05: On 26/10/2020 Spot Bond					0.00000	101.89088			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			6.38700	104.14421	6.38700	104.12632			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	101.82804			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.64806			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	100.08272			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			4.36000	4.36000	4.36000	173.23943			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			3.78000	3.78000	3.78000	131.80070			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.75000	4.75000	4.75000	100.79413			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			4.01000	4.01000	4.01000	95.59095			0.00	0	203,100,000
Total SSN064 SPOT									0.00	0	203,100,000
Total For SSN064									0.00	0	203,100,000
SSN06: On 31/03/2028 Spot Bond			4.32000	4.32000	4.32000	173.76428			0.00	0	110,600,000
Total SSN065 SPOT									0.00	0	110,600,000
Total For SSN065									0.00	0	110,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06(On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	2,500,000,000	12,000,000,000
Total SSN066 SPOT										0.00	2,500,000,000	12,000,000,000
Total For SSN066										0.00	2,500,000,000	12,000,000,000
SSN06(On 28/05/2023 Spot Bond					0.00000	101.05865				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	101.04617				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	101.01543				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.52447				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	100.51654				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07(On 19/06/2023 Spot Bond					0.00000	100.49762				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	99.85955				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	107.38200				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	103.44128				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN08 On 27/08/2024 Spot Bond					0.00000	101.10141				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08 On 12/09/2025 Spot Bond					0.00000	100.70102				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	101.60113				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			4.21500	4.21500	4.21500	210.58914				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	101.99923				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			9.08500	102.06145	9.08500	102.03667				0.00	0	146,605,900
Total SZ25 SPOT										0.00	0	146,605,900
Total For SZ25										0.00	0	146,605,900
T12A11 On 21/08/2019 Spot Bond					0.00000	101.29695				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			7.88500	103.57524	7.88500	103.55307				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	101.24426				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.78500	106.76298	7.78500	106.74046				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A15 On 21/08/2020 Spot Bond					0.00000	101.22551				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.88500	106.48403	7.88500	106.46129				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	101.10679				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.83500	105.72172	7.83500	105.69927				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	101.23635				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	101.18852				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	101.21490				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	102.48448	8.55000	102.46118				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.10217				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	100.02219				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.92195				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	101.72632				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS144 On 20/03/2020 Spot Bond					0.00000	100.73751				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	100.44722				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	100.23474				0.00	0	1,000,000,000
Total TFS147 SPOT										0.00	0	1,000,000,000
Total For TFS147										0.00	0	1,000,000,000
TFS148 On 12/10/2022 Spot Bond					0.00000	100.70649				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	101.61645				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.91772				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	99.98425				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	100.32742				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	100.81870				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	100.83518				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	101.24733				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	100.44589				0.00	0	1,500,000,000
Total TFS158 SPOT										0.00	0	1,500,000,000
Total For TFS158										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
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.42939				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16€ On 25/04/2020 Spot Bond					0.00000	101.65367				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161€ On 27/05/2022 Spot Bond					0.00000	100.97708				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162€ On 27/05/2024 Spot Bond					0.00000	100.99449				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TH10A7€ On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7€ On 21/08/2019 Spot Bond					0.00000	101.18858				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3€ On 21/08/2019 Spot Bond			7.83500	7.83500	7.83500	103.62848				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	101.21515				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			7.74500	103.34895	7.74500	103.32722				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A8€ On 21/08/2019 Spot Bond					0.00000	101.21515				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9€ On 21/08/2019 Spot Bond			7.85500	103.22201	7.85500	103.20000				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1€ On 21/08/2019 Spot Bond					0.00000	101.27490				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/08/2019 Spot Bond					0.00000	101.27490				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	101.27490				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	101.27490				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	101.47441				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	101.47441				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	101.38104				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	101.37972				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	101.81123				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	101.81007				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	101.81820				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	101.80331				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	101.37397				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A On 21/08/2020 Spot Bond			7.98500	104.96127	7.98500	104.93857				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	101.86969				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			7.87500	105.52166	7.87500	105.49914				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	101.27478				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	101.27611				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	101.31458				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	101.27149				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	101.27080				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	101.36762				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.37822				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	101.38087				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	101.38954				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C! On 21/08/2020 Spot Bond					0.00000	101.44050			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	101.80422			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	101.80422			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	101.84382			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	101.80078			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	101.83062			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	101.50283			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A! On 21/11/2021 Spot Bond					0.00000	101.23347			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			7.63500	106.59028	7.63500	106.56858			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A! On 21/11/2019 Spot Bond					0.00000	101.33313			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A! On 21/11/2021 Spot Bond					0.00000	102.31655			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A! On 21/11/2021 Spot Bond			7.79500	104.55193	7.79500	104.53022			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14B On 21/11/2021 Spot Bond					0.00000	101.31434			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.69975			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.25866			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.38058			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	102.62647			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.33819			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.77715			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.74944			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D3 On 21/11/2021 Spot Bond					0.00000	102.73558			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.17504			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									0.00	0	0
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.20170			0.00	0	0
Total TH15A2 SPOT									0.00	0	0
Total For TH15A2									0.00	0	0
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.28465			0.00	0	0
Total TH15A3 SPOT									0.00	0	0
Total For TH15A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A: On 21/11/2020 Spot Bond					0.00000	101.41285			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	101.01894			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	101.15647			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	101.16984			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	101.23089			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	101.22028			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	101.93915			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	101.29323			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	101.85389			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.26140			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.67839			0.00	0	0
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.61231			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15D: On 21/11/2022 Spot Bond					0.00000	101.54354			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	102.00287			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	102.12134			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	102.45456			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	103.06081			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.62500	7.62500	7.62500	101.20596			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	68.87949	100.00000	68.74881			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000			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	100.83512			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.83562			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			8.43000	104.75928	8.43000	104.73578			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			8.94000	105.86283	8.94000	105.83768			0.00	0	0
Total TL25 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 TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.16287			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	102.08324			0.00	0	5,000,000,000
Total TL27 SPOT									0.00	0	5,000,000,000
Total For TL27									0.00	0	5,000,000,000
TL28 On 24/04/2025 Spot Bond			9.16500	102.43495	9.16500	102.40987		27,495,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total TL28 SPOT								27,495,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total For TL28								27,495,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.88464			0.00	0	2,500,000,000
Total TL29 SPOT									0.00	0	2,500,000,000
Total For TL29									0.00	0	2,500,000,000
TL30 On 10/06/2024 Spot Bond					0.00000	100.69772			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.71414			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									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	102.29162			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	100.26323			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.83500	106.22440	7.83500	106.20222		4,414,830,542,500.00	563,475,500	36,926,938,400	36,926,938,400
Total TN20 SPOT								4,414,830,542,500.00	563,475,500	36,926,938,400	36,926,938,400
Total For TN20								4,414,830,542,500.00	563,475,500	36,926,938,400	36,926,938,400
TN20/R On 17/09/2020 Spot Bond			100.00000	47.69535	100.00000	47.59036			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0

Contract 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 TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	31.10897	100.00000	31.04049			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.69000	109.35316	8.69000	109.32789		2,405,392,000,000.00		276,800,000	18,240,091,100
Total TN23 SPOT								2,405,392,000,000.00		276,800,000	18,240,091,100
Total For TN23								2,405,392,000,000.00		276,800,000	18,240,091,100
TN23/R On 06/11/2023 Spot Bond			100.00000	15.14084	100.00000	15.10751			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			9.56500	103.38548	9.56500	103.35881		264,640,594,000.00		27,667,600	24,697,941,200
Total TN25 SPOT								264,640,594,000.00		27,667,600	24,697,941,200
Total For TN25								264,640,594,000.00		27,667,600	24,697,941,200
TN25/R On 19/08/2025 Spot Bond			100.00000	13.66639	100.00000	13.63581			0.00	0	0
Total TN25/R186 SPOT								0.00		0	0
Total For TN25/R186								0.00		0	0
TN27 On 14/11/2027 Spot Bond			9.74500	96.60433	9.74500	96.57936			0.00	0	881,016,700
Total TN27 SPOT								0.00		0	881,016,700
Total For TN27								0.00		0	881,016,700
TN27/R On 14/11/2027 Spot Bond			100.00000	10.19597	100.00000	10.17353			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			10.47000	102.80148	10.47000	102.77282			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	120.93218	8.00000	120.90627			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			11.48000	96.89911	11.48000	96.86956			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	102.66701	10.75000	102.63765			0.00	0	0
Total TN40/R214 SPOT								0.00		0	0
Total For TN40/R214								0.00		0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	107.94800	10.00000	107.92000			0.00	0	0
Total TPDA01/JIBAR SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			7.94500	103.05640	7.94500	103.03459			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			8.13500	102.70730	8.13500	102.68493			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			7.93500	7.93500	7.93500	102.98258			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	100.66109			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.67788			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	100.74833			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	100.77512			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	100.94881			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	100.94881			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	101.35127			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	101.38482			0.00	0	0
Total TRA3A3 SPOT									0.00	0	0
Total For TRA3A3									0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.34000	103.35759	8.34000	103.33465			0.00	0	0
Total TRA3A4 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 TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.34367				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	101.37266				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	101.60345				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	101.57159				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	99.87608				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	99.86659				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	99.86189				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			8.64000	105.23870	8.64000	104.74963				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	99.84494				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0

Contract 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 TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	94.40893				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	98.06498				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	94.18846				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23 On 07/11/2019 Spot Bond					0.00000	97.48021				0.00	0	0
Total TSP231 SPOT										0.00	0	0
Total For TSP231										0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	93.58961				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.81080				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	102.14970				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.29237				0.00	0	0
Total TU1D11 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 TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.73513				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC281 SPOT										0.00	0	0
Total For TWC281										0.00	0	0
TWC29 On 05/07/2019 Spot Bond					0.00000	0.00000				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	101.77173				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					0.00000	101.70919				0.00	0	0
Total TWC299 SPOT										0.00	0	0
Total For TWC299										0.00	0	0
TWC30 On 25/07/2019 Spot Bond					0.00000	101.58830				0.00	3,900,000,000	3,900,000,000
Total TWC300 SPOT										0.00	3,900,000,000	3,900,000,000
Total For TWC300										0.00	3,900,000,000	3,900,000,000
TWC30 On 31/07/2019 Spot Bond					0.00000	101.46290				0.00	0	0
Total TWC301 SPOT										0.00	0	0
Total For TWC301										0.00	0	0
TWC30 On 14/08/2019 Spot Bond					0.00000	101.14792				0.00	0	0
Total TWC302 SPOT										0.00	0	0
Total For TWC302										0.00	0	0
TWC30 On 28/08/2019 Spot Bond					0.00000	100.85201				0.00	0	0
Total TWC303 SPOT										0.00	0	0
Total For TWC303										0.00	0	0
TWC30 On 23/08/2019 Spot Bond					0.00000	100.96008				0.00	0	0
Total TWC304 SPOT										0.00	0	0
Total For TWC304										0.00	0	0
TWC30 On 04/09/2019 Spot Bond					0.00000	100.70403				0.00	0	0
Total TWC305 SPOT										0.00	0	0
Total For TWC305										0.00	0	0
TWC30 On 04/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			624,000,000,000,000.00		36,240,000,000	30,200,000,000
Total TWC306 SPOT									624,000,000,000,000.00		36,240,000,000	30,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC306										14,000,000,000,000.00	36,240,000,000	30,200,000,000
UG21 On 02/03/2021 Spot Bond			8.11500	107.66875	8.11500	107.64548				0.00	0	8,792,300
Total UG21 SPOT										0.00	0	8,792,300
Total For UG21										0.00	0	8,792,300
UG26 On 09/03/2026 Spot Bond			9.96500	110.18824	9.96500	110.15913				0.00	0	53,486,700
Total UG26 SPOT										0.00	0	53,486,700
Total For UG26										0.00	0	53,486,700
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 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
VCJA7 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
VCJA8 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
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1 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

Contract 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 VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0

Contract 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 VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
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

Contract 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 VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
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

Contract 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 VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.70069				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	100.48886				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.02280				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	101.88978				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.78821				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	101.38149				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	101.05263				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

Contract 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 VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
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

Contract 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 VPB08U									0.00	0	0
VPB09I On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR841U SPOT									0.00	0	0
Total For VR841U									0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR844U SPOT									0.00	0	0
Total For VR844U									0.00	0	0
VR847L On 18/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR847U SPOT									0.00	0	0
Total For VR847U									0.00	0	0
VR848L On 25/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR848U SPOT									0.00	0	0
Total For VR848U									0.00	0	0
VR849L On 29/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR849U SPOT									0.00	0	0
Total For VR849U									0.00	0	0
VR850L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR850U SPOT									0.00	0	0
Total For VR850U									0.00	0	0
VR851L On 09/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR851U SPOT									0.00	0	0
Total For VR851U									0.00	0	0
VR852L On 04/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR852U SPOT									0.00	0	0
Total For VR852U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.33506			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.26137			0.00	0	0
Total WHL02 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 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	101.01758			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.87500	102.82922	6.87500	102.81034			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			7.18000	104.19064	7.18000	104.17068			0.00	0	37,311,400
Total WSP5 SPOT									0.00	0	37,311,400
Total For WSP5									0.00	0	37,311,400
WSP5/f On 28/05/2021 Spot Bond			100.00000	29.65638	100.00000	29.59111			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			6.28500	98.60769	6.28500	98.59095			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.26e+017	14,820,382,797,000	025,897,603,451
Total for SPOT :									1.26e+017	820,382,797,000	025,897,603,451

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.26e+017	820,382,825,824	025,898,435,375
Total Options									0.00	0	125,372
Grand Total:									1.26e+017	820,382,825,824	025,898,560,747