



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2019

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			10.56779	80.67827	10.53840	80.85656			28,237,394.50	350	0
ES33 On 07/11/2019 Bond Future			10.68341	78.43251	10.64880	78.63863			27,451,378.50	350	350
ES33 On 06/02/2020 Bond Future			10.79428	79.84880	10.75318	80.08932			0.00	0	0
ES33 On 07/05/2020 Bond Future			10.89804	77.54861	10.85167	77.81551			0.00	0	0
Total ES33 Future									55,688,773.00	700	350
Total For ES33									55,688,773.00	700	350
ES42 On 01/08/2019 Bond Future			10.94791	81.98980	10.88844	82.40146			403,307,826.20	4,919	4,919
ES42 On 07/11/2019 Bond Future			11.06436	79.29673	10.99890	79.74166			390,060,614.87	4,919	4,919
ES42 On 06/02/2020 Bond Future			11.17175	80.72862	11.09937	81.21269			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.27705	77.97461	11.19865	78.49051			0.00	0	0
Total ES42 Future									793,368,441.07	9,838	9,838
Total For ES42									793,368,441.07	9,838	9,838
I2025 On 01/08/2019 Bond Future			136.57537	136.57537	136.56731	136.56731			151,598,660.70	1,110	597
I2025 On 07/11/2019 Bond Future			139.23041	139.23041	139.26451	139.26451			154,545,755.10	1,110	1,451
I2025 On 06/02/2020 Bond Future			140.30387	140.30387	140.39265	140.39265			0.00	0	0
I2025 On 07/05/2020 Bond Future			142.96133	142.96133	143.09152	143.09152			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												306,144,415.80	2,220	2,048
Total For I2025												306,144,415.80	2,220	2,048
I2029	On	01/08/2019	Bond Future			103.07701	103.07701	103.33803	103.33803			242,746,358.55	2,355	454
I2029	On	07/11/2019	Bond Future			103.98672	103.98672	104.28473	104.28473			287,315,307.36	2,763	4,056
I2029	On	06/02/2020	Bond Future			105.88929	105.88929	106.23339	106.23339			0.00	0	0
I2029	On	07/05/2020	Bond Future			106.78216	106.78216	107.16258	107.16258			0.00	0	0
Total I2029 Future												530,061,665.91	5,118	4,510
Total For I2029												530,061,665.91	5,118	4,510
I2033	On	01/08/2019	Bond Future			104.41732	104.41732	104.41043	104.41043			949,257,856.12	9,091	320
I2033	On	07/11/2019	Bond Future			105.27750	105.27750	105.30264	105.30264			957,077,752.50	9,091	5,820
I2033	On	06/02/2020	Bond Future			107.20372	107.20372	107.27024	107.27024			0.00	0	0
I2033	On	07/05/2020	Bond Future			108.03831	108.03831	108.13620	108.13620			0.00	0	0
Total I2033 Future												1,906,335,608.62	18,182	6,140
Total For I2033												1,906,335,608.62	18,182	6,140
I2038	On	01/08/2019	Bond Future			122.25494	122.25494	122.24671	122.24671			664,455,598.90	5,435	3,406
I2038	On	07/11/2019	Bond Future			124.63157	124.63157	124.66110	124.66110			677,372,582.95	5,435	10,207
I2038	On	06/02/2020	Bond Future			125.25375	125.25375	125.33207	125.33207			0.00	0	0
I2038	On	07/05/2020	Bond Future			127.62604	127.62604	127.74132	127.74132			0.00	0	0
Total I2038 Future												1,341,828,181.85	10,870	13,613
Total For I2038												1,341,828,181.85	10,870	13,613
I2046	On	01/08/2019	Bond Future			115.08696	115.08696	115.07894	115.07894			761,875,675.20	6,620	7,052
I2046	On	07/11/2019	Bond Future			115.60508	115.60508	115.63243	115.63243			765,305,629.60	6,620	10,604
I2046	On	06/02/2020	Bond Future			117.72016	117.72016	117.79304	117.79304			0.00	0	0
I2046	On	07/05/2020	Bond Future			118.20150	118.20150	118.30871	118.30871			0.00	0	0
Total I2046 Future												1,527,181,304.80	13,240	17,656
Total For I2046												1,527,181,304.80	13,240	17,656
I2050	On	01/08/2019	Bond Future			118.64876	118.64876	118.76214	118.76214			278,231,342.20	2,345	5,846
I2050	On	07/11/2019	Bond Future			120.95523	120.95523	121.10750	121.10750			283,640,014.35	2,345	10,936
I2050	On	06/02/2020	Bond Future			121.33283	121.33283	121.53463	121.53463			0.00	0	0
I2050	On	07/05/2020	Bond Future			123.63089	123.63089	123.87084	123.87084			0.00	0	0
Total I2050 Future												561,871,356.55	4,690	16,782
Total For I2050												561,871,356.55	4,690	16,782
R186	On	01/08/2019	Bond Future			8.06000	114.66920	8.01961	114.90952		5.84	17,200,380.00	150	87,119
R186	On	07/11/2019	Bond Future			8.10403	116.86763	8.05531	117.14826		5.80	1,777,322,917.04	15,208	114,262
R186	On	06/02/2020	Bond Future			8.14265	113.67379	8.08353	114.00396		5.97	0.00	0	0
R186	On	07/05/2020	Bond Future			8.17055	115.80130	8.10244	116.16984		6.11	0.00	0	0
Total R186 Future												1,794,523,297.04	15,358	201,381
R186	On	01/08/2019	Bond Future	9.53	Call			8,557.28000	8.55728	8,316,960	6.90	0.00	0	0

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	9.53	Put			0.00000	0.00000	0,000	6.90	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			8,611.10000	8.61110	8,370,780	6.90	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			0.00000	0.00000	0,000	6.90	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			8,503.42000	8.50342	8,263,100	6.90	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			0.00000	0.00000	0,000	6.90	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			39.15000	0.03915	50,380	6.11	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			1,694.04000	1.69404	1,464,950	6.11	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			0.00000	0.00000	0,000	6.90	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			5,931.10000	5.93110	5,690,780	6.90	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			11,464.97000	11.46497	11,224,650	6.90	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			0.00000	0.00000	0,000	6.90	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			16.04000	0.01604	20,320	6.20	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			2,137.40000	2.13740	1,901,360	6.20	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			0.21000	0.00021	0,220	6.58	0.00	0	3,100
R186	On	01/08/2019	Bond Future	8.70	Call			3,962.52000	3.96252	3,722,210	6.58	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			6,870.85000	6.87085	6,630,530	6.90	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			0.00000	0.00000	0,000	6.90	0.00	0	0
R186	On	01/08/2019	Bond Future	8.55	Call			3,106.13000	3.10613	2,866,130	6.40	0.00	0	0
R186	On	01/08/2019	Bond Future	8.55	Put			1.84000	0.00184	2,160	6.40	0.00	0	0
R186	On	01/08/2019	Bond Future	8.00	Put			504.26000	0.50426	622,720	5.84	0.00	0	0
R186	On	01/08/2019	Bond Future	8.00	Call			387.35000	0.38735	265,490	5.84	0.00	0	620
R186	On	01/08/2019	Bond Future	7.75	Put			1,653.43000	1.65343	1,875,770	5.67	0.00	0	0
R186	On	01/08/2019	Bond Future	7.75	Call			32.36000	0.03236	14,380	5.67	0.00	0	620
R186	On	07/11/2019	Bond Future	8.95	Call			5,251.86000	5.25186	5,000,550	6.73	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			238.11000	0.23811	267,430	6.73	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			5,301.27000	5.30127	5,049,380	6.74	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			233.11000	0.23311	261,850	6.74	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			5,202.54000	5.20254	4,951,810	6.72	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			243.22000	0.24322	273,120	6.72	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			4,188.00000	4.18800	3,952,320	6.48	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			380.12000	0.38012	425,070	6.48	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			1,059.24000	1.05924	1,165,610	5.96	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			2,061.33000	2.06133	1,887,070	5.96	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.20	Call			1,955.42000	1.95542	1,786,030	5.94	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,124.61000	1.12461	1,235,850	5.94	0.00	0	7,500
R186	On	06/02/2020	Bond Future	8.56	Call			3,727.89000	3.72789	3,497,250	6.53	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,101.83000	1.10183	1,201,360	6.53	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			3,768.26000	3.76826	3,536,530	6.54	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,087.93000	1.08793	1,186,370	6.54	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			3,687.37000	3.68737	3,457,810	6.51	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,115.61000	1.11561	1,216,220	6.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2020	Bond Future	8.07	Call			2,470.81000	2.47081	2,286,360	6.19	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,646.89000	2.64689	2,830,980	6.19	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			2,501.41000	2.50141	2,315,680	6.20	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,623.18000	2.62318	2,805,990	6.20	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			2,532.60000	2.53260	2,345,600	6.21	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,600.08000	2.60008	2,781,620	6.21	0.00	0	0
Total R186 Option												0.00	0	39,840
Total For R186												1,794,523,297.04	15,358	241,221
R197	On	01/08/2019	Bond Future			303.47556	303.47556	303.45964	303.45964			11,532,071.28	38	1,100
R197	On	07/11/2019	Bond Future			309.37502	309.37502	309.45304	309.45304			11,756,250.76	38	1,445
R197	On	06/02/2020	Bond Future			307.37698	307.37698	307.57469	307.57469			0.00	0	0
R197	On	07/05/2020	Bond Future			313.19932	313.19932	313.48767	313.48767			0.00	0	0
Total R197 Future												23,288,322.04	76	2,545
Total For R197												23,288,322.04	76	2,545
R202	On	01/08/2019	Bond Future			234.12429	234.12429	234.10881	234.10881			151,244,291.34	646	2,268
R202	On	07/11/2019	Bond Future			238.67566	238.67566	238.73229	238.73229			154,184,476.36	646	9,082
R202	On	06/02/2020	Bond Future			238.97475	238.97475	239.12424	239.12424			0.00	0	0
R202	On	07/05/2020	Bond Future			243.50111	243.50111	243.72118	243.72118			0.00	0	0
Total R202 Future												305,428,767.70	1,292	11,350
Total For R202												305,428,767.70	1,292	11,350
R2023	On	01/08/2019	Bond Future			7.21515	104.99683	7.14844	105.20586		2.40	1,195,913,893.70	11,390	40,056
R2023	On	07/11/2019	Bond Future			7.21933	103.07951	7.13556	103.32436		2.60	667,233,668.23	6,473	46,291
R2023	On	06/02/2020	Bond Future			7.21668	104.94090	7.11032	105.23036		2.54	0.00	0	0
R2023	On	07/05/2020	Bond Future			7.17423	102.97104	7.04609	103.29472		2.66	0.00	0	0
Total R2023 Future												1,863,147,561.93	17,863	86,347
R2023	On	01/08/2019	Bond Future	8.94	Call			5,435.42000	5.43542	5,226,390	3.31	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put			0.00000	0.00000	0,000	3.31	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call			5,464.75000	5.46475	5,255,720	3.31	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put			0.00000	0.00000	0,000	3.31	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call			5,406.09000	5.40609	5,197,060	3.31	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put			0.00000	0.00000	0,000	3.31	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put			123.94000	0.12394	153,800	3.75	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			2,585.57000	2.58557	2,370,070	3.76	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			121.80000	0.12180	151,150	3.76	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,611.88000	2.61188	2,395,880	3.77	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			119.71000	0.11971	148,560	3.77	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			2,559.31000	2.55931	2,344,320	3.75	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,575.07000	1.57507	1,379,880	2.97	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			465.71000	0.46571	559,980	2.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/02/2020	Bond Future	7.53	Call			1,596.19000	1.59619	1,399,910	2.98	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			459.94000	0.45994	553,120	2.98	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,617.39000	1.61739	1,420,030	2.99	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			454.25000	0.45425	546,350	2.99	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,151.96000	1.15196	1,339,250	2.60	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			794.63000	0.79463	656,830	2.60	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,139.80000	1.13980	1,325,680	2.60	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			768.20000	0.76820	633,230	2.59	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,164.22000	1.16422	1,352,930	2.59	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			781.36000	0.78136	644,970	2.60	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												1,863,147,561.93	17,863	86,347
R2030	On	01/08/2019	Bond Future			8.72663	95.20186	8.65648	95.66328		8.41	0.00	0	30,133
R2030	On	07/11/2019	Bond Future			8.78330	97.02710	8.70577	97.52706		8.37	2,468,078,342.70	25,437	43,134
R2030	On	06/02/2020	Bond Future			8.83610	94.77052	8.74966	95.31728		8.69	0.00	0	0
R2030	On	07/05/2020	Bond Future			8.88406	96.54431	8.78999	97.12818		9.14	0.00	0	0
Total R2030 Future												2,468,078,342.70	25,437	73,267
R2030	On	01/08/2019	Bond Future	8.67	Put			481.76000	0.48176	705,140	8.32	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			570.92000	0.57092	332,880	8.32	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			5.48000	0.00548	9,630	8.98	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.24	Call			3,751.68000	3.75168	3,291,600	9.14	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.24	Put			1.81000	0.00181	3,150	9.14	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			1.23000	0.00123	2,130	9.20	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			0.00000	0.00000	0,000	9.93	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Put			239.30000	0.23930	373,110	8.44	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			984.51000	0.98451	656,900	8.44	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.08	Call			2,753.70000	2.75370	2,301,550	8.86	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.08	Put			12.31000	0.01231	21,580	8.86	0.00	0	6,570
R2030	On	01/08/2019	Bond Future	9.22	Put			2.33000	0.00233	4,070	9.11	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			3,189.89000	3.18989	2,732,620	8.98	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	8.35	Put			2,078.80000	2.07880	2,520,110	7.90	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			27.84000	0.02784	7,730	7.90	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Call			3,626.94000	3.62694	3,167,260	9.11	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			6,509.05000	6.50905	6,047,630	9.85	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			0.00000	0.00000	0,000	9.85	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.27	Call			3,938.57000	3.93857	3,478,050	9.20	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			6,448.95000	6.44895	5,987,530	9.84	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			0.00000	0.00000	0,000	9.84	0.00	0	4,771
R2030	On	01/08/2019	Bond Future	9.91	Call			7,817.70000	7.81770	7,356,280	9.93	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			0.00000	0.00000	0,000	9.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	01/08/2019	Bond Future	9.92	Call			7,876.57000	7.87657	7,415,150	9.93	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			0.00000	0.00000	0,000	9.93	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			7,758.77000	7.75877	7,297,350	9.93	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			3,353.82000	3.35382	2,997,780	8.78	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.76	Call			6,746.28000	6.74628	6,292,960	9.85	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			234.88000	0.23488	281,520	9.85	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.48	Call			5,248.90000	5.24890	4,825,830	9.40	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			407.90000	0.40790	484,790	9.40	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			815.48000	0.81548	954,990	8.81	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			3,446.98000	3.44698	3,086,530	8.81	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Call			6,422.67000	6.42267	5,974,860	9.77	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			265.74000	0.26574	317,890	9.77	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,112.28000	2.11228	2,392,520	8.23	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			1,424.60000	1.42460	1,204,880	8.23	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	8.95	Call			2,689.28000	2.68928	2,369,490	8.58	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			5,196.44000	5.19644	4,774,710	9.38	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			415.86000	0.41586	494,090	9.38	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Put			847.15000	0.84715	991,070	8.78	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.95	Put			1,126.00000	1.12600	1,306,170	8.58	0.00	0	5,000
R2030	On	07/11/2019	Bond Future	8.57	Put			2,220.04000	2.22004	2,509,290	8.20	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			1,336.13000	1.33613	1,125,420	8.20	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			5,301.34000	5.30134	4,876,950	9.41	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			399.96000	0.39996	475,530	9.41	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			3,935.91000	3.93591	3,576,600	9.14	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,499.40000	1.49940	1,686,850	9.14	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			3,978.67000	3.97867	3,617,480	9.16	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,480.82000	1.48082	1,666,390	9.16	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			4,021.85000	4.02185	3,658,800	9.17	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,462.72000	1.46272	1,646,430	9.17	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,169.76000	3.16976	3,455,290	9.18	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			3,203.50000	3.20350	2,903,310	9.19	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,141.15000	3.14115	3,424,830	9.19	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			3,136.32000	3.13632	2,839,830	9.17	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,198.60000	3.19860	3,485,980	9.17	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			3,169.82000	3.16982	2,871,480	9.18	0.00	0	0
Total R2030 Option												0.00	0	53,091
Total For R2030												2,468,078,342.70	25,437	126,358
R2032	On	01/08/2019	Bond Future			9.05742	96.85839	8.99740	97.28774		9.31	4,711,288,947.99	48,641	25,122
R2032	On	07/11/2019	Bond Future			9.12277	94.55572	9.05631	95.02291		9.63	3,809,649,958.80	40,290	42,876
R2032	On	06/02/2020	Bond Future			9.18257	96.26309	9.10844	96.77584		9.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future			9.23614	93.90415	9.15549	94.45322		10.69	0.00	0	0
Total R2032 Future												8,520,938,906.79	88,931	67,998
R2032	On	01/08/2019	Bond Future	10.09	Put			0.00000	0.00000	0,000	10.99	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			7,474.30000	7.47430	7,044,950	10.99	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			0.00000	0.00000	0,000	10.99	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			7,538.25000	7.53825	7,108,900	10.99	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			0.00000	0.00000	0,000	10.99	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			7,410.28000	7.41028	6,980,930	10.99	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			5,093.92000	5.09392	4,717,320	10.80	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			634.48000	0.63448	725,070	10.80	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			5,148.63000	5.14863	4,770,610	10.82	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			623.26000	0.62326	712,430	10.82	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			5,039.34000	5.03934	4,664,180	10.78	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			645.89000	0.64589	737,920	10.78	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			3,785.42000	3.78542	3,468,030	9.77	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			1,925.71000	1.92571	2,121,070	9.77	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			3,828.51000	3.82851	3,509,230	9.78	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			1,901.29000	1.90129	2,094,760	9.78	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			3,871.52000	3.87152	3,550,360	9.79	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,876.86000	1.87686	2,068,450	9.79	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,516.49000	3.51649	3,778,830	10.63	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			3,651.51000	3.65151	3,363,100	10.63	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,484.17000	3.48417	3,744,830	10.63	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			3,687.59000	3.68759	3,397,500	10.64	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,452.10000	3.45210	3,711,080	10.64	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			3,615.60000	3.61560	3,328,870	10.63	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												8,520,938,906.79	88,931	67,998
R2035	On	01/08/2019	Bond Future			9.30261	100.34204	9.24265	100.81941		10.13	0.00	0	73,166
R2035	On	07/11/2019	Bond Future			9.37245	97.76492	9.30652	98.28175		10.53	0.00	0	63,232
R2035	On	06/02/2020	Bond Future			9.43874	99.53032	9.36566	100.09473		10.56	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.49325	96.88828	9.41425	97.49047		11.80	0.00	0	0
Total R2035 Future												0.00	0	136,398
R2035	On	01/08/2019	Bond Future	10.23	Call			7,440.98000	7.44098	6,963,620	11.92	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			0.02000	0.00002	0,030	11.92	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			7,511.96000	7.51196	7,034,590	11.94	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			0.02000	0.00002	0,020	11.94	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			7,369.92000	7.36992	6,892,550	11.91	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			0.03000	0.00003	0,030	11.91	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Put			3,979.89000	3.97989	4,352,260	9.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	07/11/2019	Bond Future	8.92	Call			866.93000	0.86693	722,470	9.51	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			1,500.14000	1.50014	1,691,620	10.56	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			3,159.10000	3.15910	2,833,750	10.56	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			7,157.10000	7.15710	6,704,090	11.82	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			776.31000	0.77631	888,690	11.11	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			413.15000	0.41315	476,970	11.82	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.88	Call			5,125.25000	5.12525	4,718,990	11.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			761.83000	0.76183	872,400	11.13	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			5,184.69000	5.18469	4,776,660	11.15	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			747.77000	0.74777	856,570	11.15	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			5,066.15000	5.06615	4,661,700	11.11	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			4,095.70000	4.09570	3,753,810	10.67	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,302.81000	2.30281	2,525,330	10.67	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			4,142.36000	4.14236	3,798,380	10.68	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,274.05000	2.27405	2,494,480	10.68	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			4,049.27000	4.04927	3,709,470	10.66	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,331.89000	2.33189	2,556,500	10.66	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Call			4,327.87000	4.32787	4,002,460	11.78	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			3,826.30000	3.82630	4,103,080	11.78	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			4,368.95000	4.36895	4,041,750	11.79	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			3,791.43000	3.79143	4,066,420	11.79	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			4,287.30000	4.28730	3,963,690	11.77	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			3,861.77000	3.86177	4,140,350	11.77	0.00	0	0
Total R2035 Option												0.00	0	10,500
Total For R2035												0.00	0	146,898
R2037	On	01/08/2019	Bond Future			9.43764	92.18176	9.38780	92.58033		11.22	2,405,851,754.24	26,099	48,291
R2037	On	07/11/2019	Bond Future			9.50407	93.94909	9.44894	94.38403		11.16	2,396,735,234.99	25,511	43,629
R2037	On	06/02/2020	Bond Future			9.56646	91.38632	9.50490	91.86567		11.73	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.62494	93.09682	9.55809	93.61102		12.54	0.00	0	0
Total R2037 Future												4,802,586,989.23	51,610	91,920
R2037	On	01/08/2019	Bond Future	10.31	Put			0.06000	0.00006	0,060	12.93	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			6,830.83000	6.83083	6,432,260	12.90	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			0.08000	0.00008	0,080	12.90	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			6,902.16000	6.90216	6,503,590	12.91	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			0.07000	0.00007	0,070	12.91	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			6,973.41000	6.97341	6,574,840	12.93	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			4,905.23000	4.90523	4,571,730	11.98	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			914.99000	0.91499	1,016,430	11.98	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			4,790.20000	4.79020	4,459,860	11.94	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			948.25000	0.94825	1,052,850	11.94	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
R2037	On	07/11/2019	Bond Future	9.96	Call			4,847.62000	4.84762	4,515,690	11.96	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			931.48000	0.93148	1,034,490	11.96	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			3,841.91000	3.84191	3,563,060	11.93	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			2,641.36000	2.64136	2,841,860	11.93	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			3,886.74000	3.88674	3,606,110	11.94	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,609.60000	2.60960	2,808,320	11.94	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			3,931.80000	3.93180	3,649,380	11.95	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,578.17000	2.57817	2,775,100	11.95	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			3,957.77000	3.95777	4,195,170	12.40	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			4,321.40000	4.32140	4,043,060	12.41	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			3,921.74000	3.92174	4,157,600	12.41	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			4,239.74000	4.23974	3,964,470	12.39	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			3,993.75000	3.99375	4,232,680	12.39	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			4,280.64000	4.28064	4,003,840	12.40	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												4,802,586,989.23	51,610	91,920
R2040	On	01/08/2019	Bond Future			9.57278	95.04130	9.51293	95.55505		11.67	0.00	0	37,799
R2040	On	07/11/2019	Bond Future			9.64054	96.86343	9.57524	97.41673		11.61	0.00	0	24,216
R2040	On	06/02/2020	Bond Future			9.70422	94.10284	9.63241	94.70371		12.23	0.00	0	0
R2040	On	07/05/2020	Bond Future			9.76409	95.86420	9.68685	96.50305		13.11	0.00	0	0
Total R2040 Future												0.00	0	62,015
R2040	On	01/08/2019	Bond Future	10.38	Put			0.10000	0.00010	0,120	13.05	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Call			6,881.21000	6.88121	6,367,490	13.00	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.36	Put			0.13000	0.00013	0,160	13.00	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Call			6,957.64000	6.95764	6,443,920	13.03	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.37	Put			0.11000	0.00011	0,140	13.03	0.00	0	0
R2040	On	01/08/2019	Bond Future	10.38	Call			7,033.96000	7.03396	6,520,230	13.05	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			4,808.53000	4.80853	4,399,110	12.06	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,058.85000	1.05885	1,202,730	12.06	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Put			3,697.19000	3.69719	4,056,900	10.79	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			1,307.97000	1.30797	1,114,380	10.79	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Call			4,869.31000	4.86931	4,457,710	12.08	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Put			1,039.83000	1.03983	1,181,530	12.08	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			4,930.46000	4.93046	4,516,710	12.10	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			1,021.30000	1.02130	1,160,850	12.10	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,618.96000	1.61896	1,820,580	11.69	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Call			3,502.15000	3.50215	3,150,470	11.69	0.00	0	1,260
R2040	On	06/02/2020	Bond Future	9.74	Put			2,960.73000	2.96073	3,225,070	12.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			3,905.88000	3.90588	3,567,030	12.23	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			2,925.08000	2.92508	3,187,100	12.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/02/2020	Bond Future	9.76	Call			3,953.26000	3.95326	3,612,090	12.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			2,889.80000	2.88980	3,149,500	12.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			3,858.75000	3.85875	3,522,220	12.22	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			4,662.32000	4.66232	4,319,470	13.09	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,304.58000	4.30458	4,600,580	13.09	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Call			4,706.28000	4.70628	4,361,550	13.10	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,265.94000	4.26594	4,560,060	13.10	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			4,750.42000	4.75042	4,403,810	13.11	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,227.60000	4.22760	4,519,840	13.11	0.00	0	0
Total R2040 Option												0.00	0	2,520
Total For R2040												0.00	0	64,535
R2044	On	01/08/2019	Bond Future			9.64260	91.80539	9.58276	92.32777		12.32	0.00	0	27,600
R2044	On	07/11/2019	Bond Future			9.70885	93.56546	9.64379	94.12656		12.26	0.00	0	19,205
R2044	On	06/02/2020	Bond Future			9.77105	90.87052	9.69977	91.47811		12.94	0.00	0	0
R2044	On	07/05/2020	Bond Future			9.82951	92.57147	9.75306	93.21620		13.90	0.00	0	0
Total R2044 Future												0.00	0	46,805
R2044	On	01/08/2019	Bond Future	9.86	Put			93.77000	0.09377	138,240	12.53	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			2,473.07000	2.47307	1,995,160	12.53	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			7,722.49000	7.72249	7,200,110	14.13	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Put			253.31000	0.25331	362,530	12.30	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			1,615.48000	1.61548	1,202,320	12.30	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.27	Call			5,715.59000	5.71559	5,193,690	13.50	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			0.33000	0.00033	0,420	13.78	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			2,105.48000	2.10548	2,560,700	11.49	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			116.78000	0.11678	49,620	11.49	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.40	Put			0.25000	0.00025	0,330	13.83	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			6,574.04000	6.57404	6,051,750	13.78	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			1.24000	0.00124	1,720	13.50	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.53	Put			0.05000	0.00005	0,050	14.13	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			1,876.27000	1.87627	2,311,640	11.56	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			159.51000	0.15951	72,500	11.56	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.39	Call			6,651.41000	6.65141	6,129,110	13.80	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			0.29000	0.00029	0,370	13.80	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			6,728.65000	6.72865	6,206,350	13.83	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			1,189.33000	1.18933	1,344,980	12.81	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			4,743.01000	4.74301	4,335,280	12.83	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			1,168.64000	1.16864	1,322,010	12.83	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			4,622.42000	4.62242	4,219,270	12.79	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Put			2,097.51000	2.09751	2,339,540	12.24	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			2,925.24000	2.92524	2,606,170	12.24	0.00	0	328

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/11/2019	Bond Future	10.52	Call			7,633.04000	7.63304	7,148,350	13.91	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			1,210.55000	1.21055	1,368,500	12.79	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			531.49000	0.53149	607,900	13.91	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.06	Call			4,682.51000	4.68251	4,277,060	12.81	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Put			4,907.16000	4.90716	5,328,150	11.12	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			829.47000	0.82947	689,360	11.12	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Put			3,228.67000	3.22867	3,506,340	12.95	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			979.63000	0.97963	1,082,370	14.90	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			3,789.22000	3.78922	3,456,940	12.97	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,190.53000	3.19053	3,465,840	12.97	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			3,836.18000	3.83618	3,501,550	12.98	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,152.77000	3.15277	3,425,730	12.98	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			3,742.51000	3.74251	3,412,590	12.95	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			6,728.87000	6.72887	7,175,590	11.84	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			1,244.27000	1.24427	1,083,400	11.84	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			3,306.12000	3.30612	3,588,540	12.93	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			3,649.87000	3.64987	3,324,700	12.93	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			9,510.81000	9.51081	9,005,960	14.90	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Call			4,727.27000	4.72727	4,379,770	13.69	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,330.51000	4.33051	4,627,740	13.69	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			4,771.89000	4.77189	4,422,480	13.70	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,290.98000	4.29098	4,586,300	13.70	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			4,682.83000	4.68283	4,337,260	13.68	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,370.35000	4.37035	4,669,510	13.68	0.00	0	0
Total R2044 Option												0.00	0	2,952
Total For R2044												0.00	0	49,757
R2048	On	01/08/2019	Bond Future			9.62236	95.32106	9.56246	95.86143		12.17	0.00	0	39,862
R2048	On	07/11/2019	Bond Future			9.68937	92.71110	9.62434	93.29056		12.72	0.00	0	61,685
R2048	On	06/02/2020	Bond Future			9.75271	94.38530	9.68160	95.01152		12.82	0.00	0	0
R2048	On	07/05/2020	Bond Future			9.80575	91.71041	9.72965	92.37411		14.46	0.00	0	0
Total R2048 Future												0.00	0	101,547
R2048	On	01/08/2019	Bond Future	10.36	Call			6,767.21000	6.76721	6,226,930	13.56	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			0.31000	0.00031	0,400	13.56	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			6,608.35000	6.60835	6,068,110	13.51	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			0.39000	0.00039	0,520	13.51	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			6,687.84000	6.68784	6,147,580	13.54	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			0.35000	0.00035	0,460	13.54	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			4,684.10000	4.68410	4,269,470	13.19	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			1,254.50000	1.25450	1,419,330	13.19	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			4,745.94000	4.74594	4,328,900	13.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/11/2019	Bond Future	10.03	Put			1,232.57000	1.23257	1,394,990	13.21	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			4,622.49000	4.62249	4,210,300	13.16	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			1,276.81000	1.27681	1,444,080	13.16	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			3,402.14000	3.40214	3,693,810	12.78	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			3,647.15000	3.64715	3,317,560	12.75	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			3,484.40000	3.48440	3,781,030	12.75	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			3,694.05000	3.69405	3,361,980	12.77	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			3,443.06000	3.44306	3,737,210	12.77	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			3,741.23000	3.74123	3,406,680	12.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			4,969.01000	4.96901	4,609,530	14.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,528.95000	4.52895	4,833,170	14.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			5,015.26000	5.01526	4,653,830	14.50	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,488.23000	4.48823	4,790,500	14.50	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			4,923.28000	4.92328	4,565,750	14.48	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,570.32000	4.57032	4,876,490	14.48	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	101,547
R207	On	01/08/2019	Bond Future			6.23777	100.83339	6.14449	100.87402		0.14	171,315,929.61	1,699	2,784
R207	On	07/11/2019	Bond Future			4.76379	102.76659	4.35691	102.83936		0.05	0.00	0	3,328
Total R207 Future												171,315,929.61	1,699	6,112
R207	On	01/08/2019	Bond Future	7.34	Call			518.36000	0.51836	477,730	0.23	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			522.67000	0.52267	482,040	0.23	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			514.04000	0.51404	473,410	0.23	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.23	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			412.69000	0.41269	485,460	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			410.88000	0.41088	483,650	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	0,000	0.10	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			409.08000	0.40908	481,850	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												171,315,929.61	1,699	6,112
R208	On	01/08/2019	Bond Future			6.28342	103.07038	6.20328	103.19500		0.68	850,639,846.14	8,253	3,444
R208	On	07/11/2019	Bond Future			6.09264	101.64307	5.97223	101.80172		0.67	850,040,994.41	8,363	8,466
R208	On	06/02/2020	Bond Future			5.81054	103.47850	5.62659	103.67963		0.61	0.00	0	0
R208	On	07/05/2020	Bond Future			5.29299	102.01086	5.02282	102.24462		0.58	0.00	0	0
Total R208 Future												1,700,680,840.55	16,616	11,910
R208	On	01/08/2019	Bond Future	8.15	Call			2,970.19000	2.97019	2,845,570	1.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/08/2019	Bond Future	8.15	Put			0.00000	0.00000	0,000	1.42	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,985.14000	2.98514	2,860,520	1.42	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.00000	0.00000	0,000	1.42	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			3,000.09000	3.00009	2,875,470	1.42	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			0.00000	0.00000	0,000	1.42	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			15.60000	0.01560	25,570	1.27	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			1,125.99000	1.12599	977,790	1.26	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			16.28000	0.01628	26,730	1.26	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			1,138.63000	1.13863	990,190	1.27	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			15.93000	0.01593	26,140	1.27	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			1,151.28000	1.15128	1,002,600	1.27	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			621.37000	0.62137	468,960	0.85	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			72.31000	0.07231	121,030	0.85	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			630.92000	0.63092	477,670	0.86	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			71.00000	0.07100	118,880	0.86	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			611.84000	0.61184	460,290	0.85	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			73.65000	0.07365	123,230	0.85	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			308.31000	0.30831	476,650	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			127.06000	0.12706	60,210	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			303.10000	0.30310	470,010	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			120.17000	0.12017	56,150	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			313.60000	0.31360	483,340	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			123.58000	0.12358	58,160	0.56	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												1,700,680,840.55	16,616	11,910
R209	On	01/08/2019	Bond Future			9.32203	76.44505	9.27212	76.78386		11.61	4,823,376,874.80	63,096	67,675
R209	On	07/11/2019	Bond Future			9.38388	74.75937	9.32890	75.12808		12.10	5,548,939,478.88	74,224	85,041
R209	On	06/02/2020	Bond Future			9.44031	76.10935	9.37930	76.51401		12.15	0.00	0	0
R209	On	07/05/2020	Bond Future			9.49140	74.38180	9.42537	74.81519		13.49	0.00	0	0
Total R209 Future												10,372,316,353.68	137,320	152,716
R209	On	01/08/2019	Bond Future	10.16	Call			5,708.57000	5.70857	5,369,760	13.04	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			0.07000	0.00007	0,070	13.04	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			5,769.17000	5.76917	5,430,360	13.06	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			0.06000	0.00006	0,060	13.06	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			5,647.90000	5.64790	5,309,090	13.01	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			0.00000	0.00000	0,000	13.63	0.00	0	7,541
R209	On	01/08/2019	Bond Future	10.15	Put			0.08000	0.00008	0,080	13.01	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			481.55000	0.48155	618,720	11.28	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			671.08000	0.67108	469,440	11.28	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Put			5.57000	0.00557	7,170	12.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/08/2019	Bond Future	9.80	Call			3,478.99000	3.47899	3,141,780	12.17	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			7,493.04000	7.49304	7,154,230	13.63	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Put			3,581.62000	3.58162	3,845,790	11.03	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			754.82000	0.75482	650,280	11.03	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			1,927.51000	1.92751	2,103,590	11.85	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			1,934.91000	1.93491	1,742,280	11.85	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.77	Call			3,768.10000	3.76810	3,495,770	12.53	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			836.72000	0.83672	928,790	12.60	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			882.77000	0.88277	979,150	12.53	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.81	Call			3,960.80000	3.96080	3,682,760	12.62	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			821.88000	0.82188	912,550	12.62	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			4,009.39000	4.00939	3,729,970	12.64	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			807.28000	0.80728	896,570	12.64	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			3,912.37000	3.91237	3,635,730	12.60	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			3,178.44000	3.17844	2,946,510	12.16	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,315.41000	2.31541	2,488,140	12.16	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			3,216.29000	3.21629	2,982,820	12.18	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,287.83000	2.28783	2,459,020	12.18	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			3,140.57000	3.14057	2,910,170	12.15	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,343.06000	2.34306	2,517,320	12.15	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			3,684.15000	3.68415	3,450,750	13.44	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,456.40000	3.45640	3,656,390	13.44	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			3,719.04000	3.71904	3,484,380	13.46	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,425.71000	3.42571	3,624,440	13.46	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			3,649.13000	3.64913	3,417,020	13.43	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,487.04000	3.48704	3,688,320	13.43	0.00	0	0
Total R209 Option												0.00	0	31,541
Total For R209											10,372,316,353.68	137,320	184,257	
R210	On	01/08/2019	Bond Future			191.29666	191.29666	191.28476	191.28476			206,026,502.82	1,077	360
R210	On	07/11/2019	Bond Future			192.40932	192.40932	192.45631	192.45631			207,224,837.64	1,077	1,772
R210	On	06/02/2020	Bond Future			195.92973	195.92973	196.05228	196.05228			0.00	0	0
R210	On	07/05/2020	Bond Future			196.99015	196.99015	197.17023	197.17023			0.00	0	0
Total R210 Future											413,251,340.46	2,154	2,132	
Total For R210											413,251,340.46	2,154	2,132	
R212	On	01/08/2019	Bond Future			160.66070	160.66070	160.65364	160.65364			0.00	0	5,006
R212	On	07/11/2019	Bond Future			163.78391	163.78391	163.82661	163.82661			0.00	0	2,684
R212	On	06/02/2020	Bond Future			164.53475	164.53475	164.64171	164.64171			0.00	0	0
R212	On	07/05/2020	Bond Future			167.65125	167.65125	167.80679	167.80679			0.00	0	0
Total R212 Future											0.00	0	7,690	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									0.00	0	7,690
R213 On 01/08/2019 Bond Future			8.92182	89.32255	8.85169	89.77719		9.04	116,119,315.00	1,300	14,755
R213 On 07/11/2019 Bond Future			8.98499	87.48512	8.90800	87.97551		9.40	1,300,203,853.44	14,862	19,684
R213 On 06/02/2020 Bond Future			9.04489	89.06490	8.95969	89.59840		9.39	0.00	0	0
R213 On 07/05/2020 Bond Future			9.09219	87.17864	9.00006	87.74662		10.30	0.00	0	0
Total R213 Future									1,416,323,168.44	16,162	34,439
R213 On 01/08/2019 Bond Future	9.98	Put			0.00000	0.00000	0,000	10.64	0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Call			7,002.12000	7.00212	6,547,480	10.66	0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			0.00000	0.00000	0,000	10.66	0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			7,060.21000	7.06021	6,605,570	10.67	0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			0.00000	0.00000	0,000	10.67	0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			6,943.97000	6.94397	6,489,330	10.64	0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			4,669.02000	4.66902	4,269,640	10.26	0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			510.40000	0.51040	601,410	10.26	0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			4,719.38000	4.71938	4,318,510	10.28	0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			500.90000	0.50090	590,420	10.28	0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Call			4,769.85000	4.76985	4,367,510	10.30	0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			491.58000	0.49158	579,630	10.30	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Put			1,666.14000	1.66614	1,862,530	9.72	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Call			3,567.84000	3.56784	3,234,530	9.69	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Put			1,706.60000	1.70660	1,906,790	9.69	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Call			3,608.68000	3.60868	3,273,460	9.70	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Put			1,686.38000	1.68638	1,884,660	9.70	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Call			3,649.44000	3.64944	3,312,330	9.72	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Call			3,280.03000	3.28003	2,984,610	10.32	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Put			3,156.69000	3.15669	3,429,250	10.32	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Call			3,212.58000	3.21258	2,920,690	10.30	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Put			3,212.96000	3.21296	3,489,050	10.30	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Call			3,246.23000	3.24623	2,952,570	10.31	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Put			3,184.72000	3.18472	3,459,040	10.31	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									1,416,323,168.44	16,162	34,439
R214 On 01/08/2019 Bond Future			9.60234	74.76494	9.54245	75.18595		12.63	866,525,654.60	11,590	11,083
R214 On 07/11/2019 Bond Future			9.66932	72.90188	9.60431	73.35365		13.17	0.00	0	14,635
R214 On 06/02/2020 Bond Future			9.73261	74.21836	9.66155	74.70676		13.23	0.00	0	0
R214 On 07/05/2020 Bond Future			9.78561	72.30811	9.70957	72.82599		14.78	0.00	0	0
Total R214 Future									866,525,654.60	11,590	25,718
R214 On 01/08/2019 Bond Future	10.33	Call			5,240.67000	5.24067	4,819,780	13.99	0.00	0	0
R214 On 01/08/2019 Bond Future	10.33	Put			0.42000	0.00042	0,540	13.99	0.00	0	0
R214 On 01/08/2019 Bond Future	10.34	Call			5,303.22000	5.30322	4,882,320	14.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/08/2019	Bond Future	10.34	Put			0.37000	0.00037	0,480	14.01	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			5,178.03000	5.17803	4,757,160	13.96	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			0.47000	0.00047	0,610	13.96	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			3,777.63000	3.77763	3,454,640	13.63	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			1,029.99000	1.02999	1,158,770	13.63	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			3,826.03000	3.82603	3,501,230	13.65	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			1,012.77000	1.01277	1,139,740	13.65	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			3,729.55000	3.72955	3,408,400	13.60	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			1,047.62000	1.04762	1,178,240	13.60	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			3,061.80000	3.06180	2,798,490	13.18	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			2,728.23000	2.72823	2,953,320	13.18	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			3,098.97000	3.09897	2,833,810	13.19	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			2,696.86000	2.69686	2,920,100	13.19	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			3,136.57000	3.13657	2,869,560	13.20	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			2,666.02000	2.66602	2,887,410	13.20	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Call			3,993.13000	3.99313	3,712,200	14.79	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,649.01000	3.64901	3,885,960	14.79	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			4,029.21000	4.02921	3,746,810	14.80	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,617.16000	3.61716	3,852,640	14.80	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			3,957.19000	3.95719	3,677,740	14.78	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,681.10000	3.68110	3,919,530	14.78	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214											866,525,654.60	11,590	25,718	
Total for Bond											41,740,885,222.37	450,966	1,333,671	
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170											0.00	0	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23											0.00	0	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A											0.00	0	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26											0.00	0	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0

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

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

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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/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			683.80500	683.80500	686.63200	686.63200			506,015,700.00	74	61
GOVI On 07/11/2019 GOVI			696.91600	696.91600	700.01000	700.01000			1,003,559,040.00	144	1,020
GOVI On 06/02/2020 GOVI			709.50100	709.50100	712.92300	712.92300			0.00	0	0
GOVI On 07/05/2020 GOVI			722.77400	722.77400	726.46200	726.46200			0.00	0	0
Total GOVI Future									1,509,574,740.00	218	1,081
GOVI On 01/08/2019 GOVI	638.68	Call			479,520.00000	47.95200	451,250,000		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			479,420.00000	47.94200	451,150,000		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			479,620.00000	47.96200	451,350,000		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			271,000.00000	27.10000	240,060,000		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			270,900.00000	27.09000	239,960,000		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			271,100.00000	27.11000	240,160,000		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			97,830.00000	9.78300	63,610,000		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			97,730.00000	9.77300	63,510,000		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			97,930.00000	9.79300	63,710,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Call			64,720.00000	6.47200	27,840,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			64,620.00000	6.46200	27,740,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			64,820.00000	6.48200	27,940,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									1,509,574,740.00	218	1,081
Total for GOVI									1,509,574,740.00	218	1,081
AL37 On 01/08/2019 Index Future			656.26700	656.26700	657.60700	657.60700			0.00	0	0
AL37 On 07/11/2019 Index Future			668.85000	668.85000	670.41900	670.41900			0.00	0	0
AL37 On 06/02/2020 Index Future			680.92900	680.92900	682.78600	682.78600			0.00	0	0
AL37 On 07/05/2020 Index Future			693.66700	693.66700	695.75300	695.75300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/08/2019 Index Future			768.39200	768.39200	770.99600	770.99600			0.00	0	0
AL7T On 07/11/2019 Index Future			783.12500	783.12500	786.01700	786.01700			0.00	0	0
AL7T On 06/02/2020 Index Future			797.26700	797.26700	800.51600	800.51600			0.00	0	0
AL7T On 07/05/2020 Index Future			812.18200	812.18200	815.71900	815.71900			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			690.34500	690.34500	693.14000	693.14000			1,511,855,550.00	219	419
ALBI On 07/11/2019 Index Future			703.58100	703.58100	706.64500	706.64500			1,519,734,960.00	216	216
ALBI On 06/02/2020 Index Future			716.28700	716.28700	719.68000	719.68000			0.00	0	0
ALBI On 07/05/2020 Index Future			729.68700	729.68700	733.34800	733.34800			0.00	0	0
Total ALBI Future									3,031,590,510.00	435	635
Total For ALBI									3,031,590,510.00	435	635
IGOV On 01/08/2019 Index Future			262.38100	262.38100	262.41900	262.41900			1,094,128,770.00	417	401
IGOV On 07/11/2019 Index Future			267.48100	267.48100	267.60200	267.60200			1,115,395,770.00	417	635
IGOV On 06/02/2020 Index Future			272.37600	272.37600	272.60200	272.60200			0.00	0	0
IGOV On 07/05/2020 Index Future			277.53400	277.53400	277.84200	277.84200			0.00	0	0
Total IGOV Future									2,209,524,540.00	834	1,036
Total For IGOV									2,209,524,540.00	834	1,036
Total for Index									5,241,115,050.00	1,269	1,671
JIBAR I On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR I 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			95.24000	95.24000	95.30000	95.30000			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 :									48,491,575,012.37	452,453	1,336,474
AA06 On 15/04/2021 Spot Bond				99.72676		99.69719			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA07 On 15/04/2021 Spot Bond			8.11000	104.79769	8.04500	104.87933			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	107.96600	10.00000	107.93800			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	101.90677	10.84000	101.87752			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	104.41524	11.37000	104.38386			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	104.62494	11.81000	104.59233			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	35.61540	100.00000	35.53701			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	33.13542	100.00000	33.06128			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB034U SPOT									0.00	0	0
Total For AB034U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200			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			4.75000	280.87591	4.75000	280.78305		190,000,000,000.00		40,000,000	20,000,000
Total ABCPI3 SPOT								190,000,000,000.00		40,000,000	20,000,000
Total For ABCPI3								190,000,000,000.00		40,000,000	20,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN0: On 17/03/2020 Spot Bond				101.59557		101.57008			0.00	0	500,000,000
Total ABFN08 SPOT									0.00	0	500,000,000
Total For ABFN08									0.00	0	500,000,000
ABFN0: On 17/03/2026 Spot Bond				101.07344		101.04483			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.02303		100.00352			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				102.22000		102.19716			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				103.15537		103.13104			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				102.43066		102.40794			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				103.25047		103.22636			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				102.62950		102.60088			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				101.69309		101.66865			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				102.63576		102.60993			0.00	0	0
Total ABFN21 SPOT									0.00	0	0
Total For ABFN21									0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				103.42128		103.39444			0.00	0	0
Total ABFN22 SPOT									0.00	0	0
Total For ABFN22									0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				103.91158		103.88465			0.00	0	0
Total ABFN23 SPOT									0.00	0	0
Total For ABFN23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN2: On 17/10/2020 Spot Bond				100.43743		100.40981			0.00	0	0
Total ABFN24 SPOT									0.00	0	0
Total For ABFN24									0.00	0	0
ABFN2: On 17/10/2024 Spot Bond				100.24616		100.21667			0.00	0	0
Total ABFN25 SPOT									0.00	0	0
Total For ABFN25									0.00	0	0
ABFN2: On 17/10/2029 Spot Bond				102.24877		102.21871			0.00	0	0
Total ABFN26 SPOT									0.00	0	0
Total For ABFN26									0.00	0	0
ABFN2: On 29/08/2021 Spot Bond				101.34127		101.31642			0.00	0	0
Total ABFN27 SPOT									0.00	0	0
Total For ABFN27									0.00	0	0
ABFN2: On 29/08/2023 Spot Bond				101.38071		101.35517			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				101.87934		101.85341			0.00	0	0
Total ABFN29 SPOT									0.00	0	0
Total For ABFN29									0.00	0	0
ABFN3: On 29/08/2028 Spot Bond				101.74658		101.72015			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				101.65548		101.63204			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				101.88514		101.86103			0.00	0	0
Total ABFN32 SPOT									0.00	0	0
Total For ABFN32									0.00	0	0
ABFN3: On 15/11/2024 Spot Bond				102.03517		102.01091			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				102.04921		102.02693			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				101.88282		101.85992			0.00	0	0
Total ABFN35 SPOT									0.00	0	0
Total For ABFN35									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3 On 07/02/2026 Spot Bond				102.10693		102.08373				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				101.95696		101.93310				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond				100.00926		100.04077				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				102.67888		102.65422				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				102.07452		99.66740				0.00	270,000,000	135,000,000
Total ABK12 SPOT										0.00	270,000,000	135,000,000
Total For ABK12										0.00	270,000,000	135,000,000
ABK6 On 05/06/2020 Spot Bond				101.37856		101.34930				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				100.84657		100.81644				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				101.70181		101.67513				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			5.71000	148.81459	5.71000	148.76159				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	62.18657	100.00000	62.03639				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			6.26000	132.13125	6.26000	132.08226				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	23.89883	100.00000	23.84112				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI04 On 13/03/2024 Spot Bond			8.10000	126.16909	8.10000	126.11634			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	11.83396	100.00000	11.80553			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				93.05853		93.00612			0.00	0	2,690,000,000
Total ABKS1 SPOT									0.00	0	2,690,000,000
Total For ABKS1									0.00	0	2,690,000,000
ABN05 On 18/04/2021 Spot Bond			4.06000	202.78660	4.06000	202.72328			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			3.97000	129.78005	3.97000	129.73969		79,400,000,000.00		20,000,000	10,000,000
Total ABN61 SPOT								79,400,000,000.00		20,000,000	10,000,000
Total For ABN61								79,400,000,000.00		20,000,000	10,000,000
ABN62 On 31/03/2028 Spot Bond			4.20000	176.29531	4.20000	176.23961			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.93000	218.49592	3.93000	218.42846			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			8.82500	99.85039	8.76000	100.02015			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			9.46000	106.43392	9.42000	106.62438		378,400,000,000.00		40,000,000	20,000,000
Total ABN79 SPOT								378,400,000,000.00		40,000,000	20,000,000
Total For ABN79								378,400,000,000.00		40,000,000	20,000,000
ABN80 On 31/03/2021 Spot Bond			7.48500	101.00285	7.42000	101.08302			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			10.00500	103.53060	9.96500	103.71255			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			7.51000	105.78131	7.44500	105.86469			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12 On 14/05/2020 Spot Bond			7.66000	103.03759	7.59500	103.06702			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/R On 14/05/2020 Spot Bond			9.20000	101.85739	9.20000	101.83250			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.19000	105.54756	8.12500	105.68851			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.32000	104.30234	7.25500	104.36253			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			7.90000	107.31071	7.83500	107.48005		1,580,000,000,000.00		200,000,000	200,000,000
Total ABS15 SPOT								1,580,000,000,000.00		200,000,000	200,000,000
Total For ABS15								1,580,000,000,000.00		200,000,000	200,000,000
ABS16 On 11/11/2025 Spot Bond			8.74500	109.97793	8.70500	110.15266			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			8.89500	112.22511	8.85500	112.44535			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			8.18500	108.98715	8.12000	109.19770			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.73000	101.59543	7.66500	101.62734			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.69500	103.80747	8.64500	104.04653		8,695,000,000,000.00		1,000,000,000	4,060,000,000
Total ABS7 SPOT								8,695,000,000,000.00		1,000,000,000	4,060,000,000
Total For ABS7								8,695,000,000,000.00		1,000,000,000	4,060,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.18296	100.00000	12.15614			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			3.60000	293.58101	3.60000	293.49298			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4 On 31/01/2022 Spot Bond			2.96000	158.39303	2.96000	158.34810			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
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
ABX01 On 10/07/2024 Spot Bond			10.90500	100.55759	10.86500	100.67902			0.00	0	0
Total ABX01 SPOT									0.00	0	0
Total For ABX01									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
ACL089 On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200			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				100.98890		100.95817			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.96950		100.93932			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.81000	101.83135	7.74500	101.83584			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				228.66616		228.66616			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond				228.73347		228.73347			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL129 On 20/09/2021 Spot Bond				100.94548		100.91597			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.94842		100.91883			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.94062		100.91125			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.41114		101.38238			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.96479		100.93475			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.96780		100.93768			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.96780		100.93768			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.98433		100.95374			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.98433		100.95374			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				154.24305		154.24305			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				156.97127		156.97127			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond				97.86839		97.83341				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.93676		100.90750				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				101.91029		101.88443				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				99.99971		99.97660				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				100.93285		100.90370				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				100.91828		100.88954				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				101.77885		101.75229				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond				102.33889		102.31141				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond				101.59747		101.57178				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond				101.60645		101.58062				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond				101.55384		101.52528				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond				102.34057		102.30949				0.00	0	350,000,000
Total AGL02 SPOT										0.00	0	350,000,000
Total For AGL02										0.00	0	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGT01 On 10/10/2023 Spot Bond				102.21829		102.18097			0.00	0	0
Total AGT01 SPOT									0.00	0	0
Total For AGT01									0.00	0	0
AGT02 On 28/11/2024 Spot Bond				101.91121		101.87706			0.00	5,130,000,000	2,500,000,000
Total AGT02 SPOT									0.00	5,130,000,000	2,500,000,000
Total For AGT02									0.00	5,130,000,000	2,500,000,000
AHF2A: On 18/07/2021 Spot Bond				100.22030		100.19077			0.00	0	0
Total AHF2A3 SPOT									0.00	0	0
Total For AHF2A3									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond				99.94542		99.91604			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				99.96716		99.93538			0.00	0	0
Total AHF2C3 SPOT									0.00	0	0
Total For AHF2C3									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond				100.21715		100.18803			0.00	0	0
Total AHF3A5 SPOT									0.00	0	0
Total For AHF3A5									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond				100.21608		100.18709			0.00	0	0
Total AHF3A6 SPOT									0.00	0	0
Total For AHF3A6									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond				100.22781		100.19735			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				100.23952		100.20759			0.00	0	0
Total AHF3B5 SPOT									0.00	0	0
Total For AHF3B5									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond				100.27771		100.24098			0.00	0	0
Total AHF3C4 SPOT									0.00	0	0
Total For AHF3C4									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond				100.28934		100.25115			0.00	0	0
Total AHF3C5 SPOT									0.00	0	0
Total For AHF3C5									0.00	0	0
AHF5A: On 21/08/2021 Spot Bond				102.15736		102.13233			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0
Total For AHF5A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF5A: On 21/08/2023 Spot Bond				101.63164		101.60542			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			9.42500	105.65855	9.36000	105.84980			0.00	0	0
Total AHF5A3 SPOT									0.00	0	0
Total For AHF5A3									0.00	0	0
AHF5B: On 21/08/2023 Spot Bond				101.68551		101.65846			0.00	0	0
Total AHF5B1 SPOT									0.00	0	0
Total For AHF5B1									0.00	0	0
AHF5C: On 21/08/2023 Spot Bond				101.75731		101.72915			0.00	0	0
Total AHF5C1 SPOT									0.00	0	0
Total For AHF5C1									0.00	0	0
AHF5D: On 21/08/2023 Spot Bond				102.25933		102.22340			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			8.80500	111.78581	8.76500	111.89264			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			8.51500	104.30477	8.45000	104.53990		1,703,000,000,000.00	200,000,000	100,000,000	
Total AIR04 SPOT								1,703,000,000,000.00	200,000,000	100,000,000	
Total For AIR04								1,703,000,000,000.00	200,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10.47500	98.51293	10.40500	98.92510			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.20000	180.84561	4.20000	180.78846		84,000,000,000.00		20,000,000	10,000,000
Total AIRL01 SPOT								84,000,000,000.00		20,000,000	10,000,000
Total For AIRL01								84,000,000,000.00		20,000,000	10,000,000
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.96339		100.93575			0.00	20,000,000	10,000,000
Total APF02 SPOT									0.00	20,000,000	10,000,000
Total For APF02									0.00	20,000,000	10,000,000
APF04 On 21/10/2021 Spot Bond				100.10663		100.01876			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond				101.58865		101.56187			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				102.22174		102.19445			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond				100.81235		100.78280			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond				100.04439		100.02211			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond				100.04576		100.02286			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ASN02L On 07/12/2033 Spot Bond			4.18000	236.44708	4.18000	236.37249			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN03L On 10/11/2019 Spot Bond				101.93840		101.91254			0.00	40,000,000	0
Total ASN036 SPOT									0.00	40,000,000	0
Total For ASN036									0.00	40,000,000	0
ASN03L On 07/12/2033 Spot Bond			4.19500	212.19274	4.19500	212.12573			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04L On 21/11/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN05L On 22/04/2020 Spot Bond				100.10478		100.01789			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05L On 28/04/2020 Spot Bond				99.93019		99.90668			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06L On 30/04/2020 Spot Bond				99.90834		99.88513			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06L On 22/05/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 07/02/2020 Spot Bond				101.98120		101.95705			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				101.05298		101.02046			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				100.90655		100.87813			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				101.75563		101.72745			0.00	0	51,900,000
Total ASN083 SPOT									0.00	0	51,900,000
Total For ASN083									0.00	0	51,900,000
ASN08: On 03/09/2020 Spot Bond				101.50373		101.47325			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				131.10436		130.05938			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.10344		100.01632			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				101.95494		101.92947			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				89.34566		89.26424			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111: On 02/12/2020 Spot Bond				101.37397		101.34605			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN113: On 07/03/2021 Spot Bond				101.24922		101.22101			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN11: On 10/12/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12: On 20/12/2020 Spot Bond				101.17793		101.14190			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				101.16826		101.13250			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.69000	155.63493	3.69000	155.58769			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				100.00000		100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 20/06/2020 Spot Bond				102.14919		102.12209			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond				85.22822		85.22822			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				99.75267		99.72725			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				99.76445		99.74003			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			3.73500	155.46683	3.73500	155.41947			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15(On 31/05/2021 Spot Bond				54.22238		54.24891			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15(On 02/06/2021 Spot Bond				101.40277		101.37430			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			4.79000	168.66019	4.79000	168.60426			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15(On 29/06/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15(On 06/07/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15(On 27/07/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16(On 08/08/2021 Spot Bond				102.02046		101.99503			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				101.70966		101.68300			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16(On 29/08/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16(On 06/09/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16(On 20/06/2021 Spot Bond				101.74892		101.71909			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				100.00000		100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17: On 02/12/2019 Spot Bond				101.31654		101.28971				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				101.03485		101.00284				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				101.08540		101.05795				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				100.67246		100.64222				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			4.50000	103.34013	4.50000	103.30650				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				100.88724		100.85936				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				100.89521		100.86711				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				100.95040		100.92076				0.00	5,200,000	1,300,000
Total ASN204 SPOT										0.00	5,200,000	1,300,000
Total For ASN204										0.00	5,200,000	1,300,000
ASN20: On 24/08/2021 Spot Bond				101.85564		101.82455				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				102.01763		101.98392				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN21(On 28/08/2020 Spot Bond				101.43517		101.40917			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN214 On 29/08/2022 Spot Bond				101.48306		101.45574			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0
ASN243 On 09/03/2020 Spot Bond				101.31627		101.28966			0.00	0	0
Total ASN243 SPOT									0.00	0	0
Total For ASN243									0.00	0	0
ASN255 On 29/05/2021 Spot Bond				101.40427		101.37832			0.00	0	0
Total ASN255 SPOT									0.00	0	0
Total For ASN255									0.00	0	0
ASN264 On 20/06/2023 Spot Bond				101.03290		101.00095			0.00	0	0
Total ASN264 SPOT									0.00	0	0
Total For ASN264									0.00	0	0
ASN274 On 20/06/2023 Spot Bond				100.89210		100.86409			0.00	0	0
Total ASN274 SPOT									0.00	0	0
Total For ASN274									0.00	0	0
ASN277 On 08/08/2019 Spot Bond				101.75241		101.73048			0.00	0	0
Total ASN277 SPOT									0.00	0	0
Total For ASN277									0.00	0	0
ASN278 On 15/08/2023 Spot Bond				101.82230		101.79650			0.00	0	0
Total ASN278 SPOT									0.00	0	0
Total For ASN278									0.00	0	0
ASN279 On 20/08/2048 Spot Bond				101.73183		101.70465			0.00	0	0
Total ASN279 SPOT									0.00	0	0
Total For ASN279									0.00	0	0
ASN280 On 21/08/2023 Spot Bond				101.68192		101.65492			0.00	0	0
Total ASN280 SPOT									0.00	0	0
Total For ASN280									0.00	0	0
ASN286 On 13/09/2025 Spot Bond				101.13005		101.10092			0.00	0	0
Total ASN286 SPOT									0.00	0	0
Total For ASN286									0.00	0	0
ASN291 On 26/09/2023 Spot Bond				100.80561		100.77628			0.00	0	0
Total ASN291 SPOT									0.00	0	0
Total For ASN291									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN30(On 20/12/2023 Spot Bond				100.93093		100.90184			0.00	0	3,500,000,000
Total ASN300 SPOT									0.00	0	3,500,000,000
Total For ASN300									0.00	0	3,500,000,000
ASN31(On 20/12/2023 Spot Bond				101.09100		101.05741			0.00	0	0
Total ASN310 SPOT									0.00	0	0
Total For ASN310									0.00	0	0
ASN31(On 17/01/2020 Spot Bond				106.37474		106.15301			0.00	0	0
Total ASN314 SPOT									0.00	0	0
Total For ASN314									0.00	0	0
ASN31(On 20/01/2021 Spot Bond				101.09894		101.07134			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				99.90737		99.88392			0.00	0	14,200,000,000
Total ASN316 SPOT									0.00	0	14,200,000,000
Total For ASN316									0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond				100.66089		100.63374			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			4.14500	94.99400	4.11500	95.20823			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	92.82398	4.32500	92.79441			0.00	0	0
Total ASN319 SPOT									0.00	0	0
Total For ASN319									0.00	0	0
ASN32(On 20/06/2024 Spot Bond				100.90058		100.87234			0.00	0	0
Total ASN327 SPOT									0.00	0	0
Total For ASN327									0.00	0	0
ASN32(On 20/06/2024 Spot Bond				100.97749		100.94709			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				102.00132		101.97558			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				100.90466		100.87630			0.00	0	0
Total ASN335 SPOT									0.00	0	0
Total For ASN335									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN337 On 31/01/2038 Spot Bond			4.26000	106.93443	4.26000	106.90033				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN341 On 20/06/2024 Spot Bond				100.94060		100.91124				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN342 On 12/02/2021 Spot Bond				101.18133		101.15769				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN344 On 12/02/2021 Spot Bond				101.15660		101.13296				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN346 On 20/06/2024 Spot Bond				100.55853		100.53075				0.00	0	3,300,000
Total ASN346 SPOT										0.00	0	3,300,000
Total For ASN346										0.00	0	3,300,000
ASN351 On 20/06/2024 Spot Bond				100.63451		100.60550				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN354 On 20/06/2024 Spot Bond				100.11775		100.08929				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				101.91123		101.88524				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			7.73000	103.63522	7.66500	103.69789				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.76000	106.74258	7.69500	106.87817				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.09718	9.30000	103.07172				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW22 On 07/12/2022 Spot Bond				102.26851		102.24053				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				100.96322		100.93768				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				102.53822		102.59211				0.00	135,000,000	135,000,000
Total BAW25 SPOT										0.00	135,000,000	135,000,000
Total For BAW25										0.00	135,000,000	135,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				102.41977		102.39209				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				101.62542		101.59873				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond				101.22499		101.19878				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.99688		100.96090				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				104.46836		104.43092				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				102.18066		102.14618				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.11000	101.96593	11.04500	101.99268				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA61 On 30/06/2020 Spot Bond				100.86370		100.82577				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond				100.81668		100.78063				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond				101.74413		101.71034				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond				100.82337		100.78706				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond				101.67343		101.64021				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond				100.81678		100.78073				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			10.91500	101.54586	10.85000	101.71225				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond				100.77324		100.73895				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond				100.77324		100.73895				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond				100.77324		100.73895				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.51500	106.88376	11.47500	107.03792				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond				101.17733		101.11428				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA74 On 01/07/2024 Spot Bond				101.12973		101.04309			0.00	270,000,000	135,000,000
Total BAYA74 SPOT									0.00	270,000,000	135,000,000
Total For BAYA74									0.00	270,000,000	135,000,000
BAYA75 On 01/07/2022 Spot Bond				100.97194		100.90695			0.00	0	0
Total BAYA75 SPOT									0.00	0	0
Total For BAYA75									0.00	0	0
BAYA76 On 01/07/2022 Spot Bond				100.97278		100.90767			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				101.02396		100.97957			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				104.33045		104.29107			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				101.05739		101.01166			0.00	0	0
Total BAYB11 SPOT									0.00	0	0
Total For BAYB11									0.00	0	0
BAYB12 On 30/06/2021 Spot Bond				100.92391		100.88356			0.00	0	0
Total BAYB12 SPOT									0.00	0	0
Total For BAYB12									0.00	0	0
BAYB13 On 30/09/2023 Spot Bond				100.93972		100.89871			0.00	0	0
Total BAYB13 SPOT									0.00	0	0
Total For BAYB13									0.00	0	0
BAYB14 On 30/09/2023 Spot Bond				100.93972		100.89871			0.00	0	0
Total BAYB14 SPOT									0.00	0	0
Total For BAYB14									0.00	0	0
BAYB15 On 30/09/2023 Spot Bond				100.93972		100.89871			0.00	0	0
Total BAYB15 SPOT									0.00	0	0
Total For BAYB15									0.00	0	0
BAYD1U 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
BAYD2U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD3U 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
BAYD4U 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
BAYD5U 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
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond				101.22961		101.20648				0.00	0	0
Total BC125 SPOT										0.00	0	0
Total For BC125										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond				101.83103		101.80751				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond				101.08817		101.06190				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				100.75515		100.72832				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			8.46000	100.10631	8.42000	100.32435				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	10.18898	100.00000	10.16643				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				99.76667		99.74253				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL01 On 19/11/2019 Spot Bond				102.61635		102.59177			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			8.47000	102.65422	8.40500	102.65185			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.88785		100.86562			0.00	1,220,000,000	610,000,000
Total BGL03 SPOT									0.00	1,220,000,000	610,000,000
Total For BGL03									0.00	1,220,000,000	610,000,000
BGL04 On 05/02/2020 Spot Bond			8.21000	100.65975	8.14500	100.67071			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			9.61000	106.22931	9.54500	106.27030			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond				103.27896		103.25080			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			10.08500	109.13294	10.02000	109.27877			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				101.58951		101.55738			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			9.31000	105.93615	9.24500	105.98243			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				99.71624		102.46018			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			10.09000	106.45401	10.02500	106.53196			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				106.37890		106.35027			0.00	40,000,000	20,000,000
Total BGL12 SPOT									0.00	40,000,000	20,000,000
Total For BGL12									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			8.74000	110.61229	8.67500	110.71152			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				104.33269		104.30660			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				103.54831		103.51585			0.00	20,000,000	10,000,000
Total BGL15 SPOT									0.00	20,000,000	10,000,000
Total For BGL15									0.00	20,000,000	10,000,000
BGL16 On 25/05/2022 Spot Bond				101.83447		101.80231			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				104.98042		104.94961			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond				103.98492		103.95301			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				104.29527		104.26186			0.00	270,000,000	135,000,000
Total BGL19 SPOT									0.00	270,000,000	135,000,000
Total For BGL19									0.00	270,000,000	135,000,000
BGT01 On 12/09/2022 Spot Bond				108.37550		108.33886			0.00	40,000,000	1,020,000,000
Total BGT01 SPOT									0.00	40,000,000	1,020,000,000
Total For BGT01									0.00	40,000,000	1,020,000,000
BID07 On 30/06/2020 Spot Bond				100.98465		100.95711			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.64217		100.61315			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				101.80665		101.78293			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				101.71435		101.69007			0.00	0	0
Total BID10 SPOT									0.00	0	0
Total For BID10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID11 On 15/11/2023 Spot Bond			8.25500	106.64590	8.19000	106.86144			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				101.03935		101.01284			0.00	0	0
Total BID12 SPOT									0.00	0	0
Total For BID12									0.00	0	0
BID13 On 14/06/2024 Spot Bond				101.00511		100.97817			0.00	0	0
Total BID13 SPOT									0.00	0	0
Total For BID13									0.00	0	0
BNPP0 On 31/01/2024 Spot Bond				99.87506		99.84976			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BNPP0 On 12/10/2028 Spot Bond				100.39873		100.36756			0.00	0	0
Total BNPP02 SPOT									0.00	0	0
Total For BNPP02									0.00	0	0
BNPP0 On 21/02/2023 Spot Bond				101.79305		101.76434			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				100.79841		100.77022			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				101.29643		101.27018			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				100.76815		100.74091			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	0.00000			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				100.01018		100.04142			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				100.40591		100.37890			0.00	0	0
Total BPPF12 SPOT									0.00	0	0
Total For BPPF12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF1: On 09/10/2023 Spot Bond				100.67979		100.65125				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	0.00000				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				100.73788		100.71158				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1: On 23/07/2020 Spot Bond				100.09588	100.00000	100.00000				0.00	31,000,000,000	46,000,000,000
Total BPPF16 SPOT										0.00	31,000,000,000	46,000,000,000
Total For BPPF16										0.00	31,000,000,000	46,000,000,000
BPPF1: On 23/01/2020 Spot Bond				100.06053	100.00000	100.00000				0.00	0	16,500,000,000
Total BPPF17 SPOT										0.00	0	16,500,000,000
Total For BPPF17										0.00	0	16,500,000,000
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				100.76711		100.73731				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				100.75909		100.72955				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				102.09581		102.07140				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZJ2 On 10/11/2021 Spot Bond				102.01794		101.99164			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BWZJ23 SPOT									0.00	0	0
Total For BWZJ23									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				102.25204		102.22494			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			9.31500	104.78126	9.25000	104.76009			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				102.62943		102.60245			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			7.83000	102.34834	7.76500	102.37579			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL24 On 02/11/2020 Spot Bond				103.90345		103.84429			0.00	220,000,000	220,000,000
Total CBL24 SPOT									0.00	220,000,000	220,000,000
Total For CBL24									0.00	220,000,000	220,000,000
CBL26 On 06/05/2021 Spot Bond			7.91000	107.63630	7.84500	107.72370			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				102.49229		102.58458			0.00	355,000,000	355,000,000
Total CBL27 SPOT									0.00	355,000,000	355,000,000
Total For CBL27									0.00	355,000,000	355,000,000
CBL28 On 21/05/2021 Spot Bond				101.60117		101.57542			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				99.91366		99.89178			0.00	0	0
Total CBL29 SPOT									0.00	0	0
Total For CBL29									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.43000	111.18510	9.39000	111.29374			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			9.20500	110.67792	9.16500	110.81443		11,046,000,000,000.00	1,200,000,000	1,400,000,000	
Total CCT02 SPOT								11,046,000,000,000.00	1,200,000,000	1,400,000,000	
Total For CCT02								11,046,000,000,000.00	1,200,000,000	1,400,000,000	
CCT03 On 15/03/2025 Spot Bond			9.43500	111.41908	9.39500	111.57141			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.49500	103.95997	9.45500	104.15973			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	108.40020	10.00000	108.37190			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				101.60510		101.57023			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				104.08988		104.05875			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR27 On 25/11/2019 Spot Bond				102.03778		102.00663			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				103.32056		103.29036			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.12381		100.03189			0.00	130,000,000	65,000,000
Total CGR32 SPOT									0.00	130,000,000	65,000,000
Total For CGR32									0.00	130,000,000	65,000,000
CGR33 On 22/09/2020 Spot Bond				100.99245		100.95815			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				102.28324		102.25206			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond				100.96674		100.93218			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				99.70325		99.67273			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				102.39068		102.36040			0.00	0	0
Total CGR43 SPOT									0.00	0	0
Total For CGR43									0.00	0	0
CGR44 On 05/04/2022 Spot Bond				100.66701		100.63179			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	100.67228	10.11000	100.64530			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	153.17523	3.14000	153.13110			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			3.66000	150.90586	3.66000	150.86044			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	108.40000	10.00000	108.37200			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23 On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.99953		101.97175			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.10500	100.31101	10.04000	100.46160			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN31 On 20/03/2023 Spot Bond			10.62500	101.81386	10.56000	101.97634			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN31 On 20/03/2023 Spot Bond				101.03494		101.00293			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN31 On 14/11/2022 Spot Bond				101.95976		101.93254			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN32 On 20/06/2023 Spot Bond				101.03290		101.00095			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				101.10068		101.06683			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.31409		100.28283			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.28500	108.33651	9.22000	108.55860			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN36 On 06/08/2023 Spot Bond				102.40243		102.37340			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			11.42500	109.97001	11.36000	110.17515			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				102.49084		102.46069			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				99.99982		99.97577			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				109.12056		109.08768			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			8.11000	106.10202	8.04500	106.17991			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	102.10518	10.98000	102.07552			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	103.79480	11.00000	103.76461			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				101.02291		100.99123			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.21500	107.29554	11.15000	107.51869			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				101.10825		101.07418			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.92593		100.89697			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				99.99957		99.97404			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN388 On 20/09/2019 Spot Bond				100.97961		100.94915			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				97.96006		97.87010			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.93091		100.90181			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				101.15571		101.12533			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond				101.40614		101.36894			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.89612		101.86979			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				101.88617		101.85998			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.93080		100.90171			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				96.50866		96.33470			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.93566		100.90642			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				102.31387		102.23653			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond				103.11263		103.03811			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN411 On 20/09/2020 Spot Bond				101.35367		101.32252			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond				101.00553		100.73858			0.00	270,000,000	135,000,000
Total CLN412 SPOT									0.00	270,000,000	135,000,000
Total For CLN412									0.00	270,000,000	135,000,000
CLN413 On 20/09/2020 Spot Bond				101.79505		101.76524			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN414 On 20/09/2020 Spot Bond				101.06174		101.02897			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.27419		100.23785			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.94920		100.91626			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN419 On 20/12/2020 Spot Bond				101.11020		101.07608			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				104.98790		104.91386			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				99.99911		99.96707			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				115.86915		115.86915			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				112.85313		112.85313			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				115.83546		115.83546			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN425 On 20/12/2020 Spot Bond				102.37891		102.34795			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 On 20/12/2020 Spot Bond				113.19431		113.19431			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				101.31315		101.27331			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond				144.44000		144.44000			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond				107.93160		107.93160			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond				108.68740		108.68740			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond				109.40650		109.40650			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond				145.25000		145.25000			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN436 On 20/12/2020 Spot Bond				101.01817		100.98662			0.00	270,000,000	135,000,000
Total CLN436 SPOT									0.00	270,000,000	135,000,000
Total For CLN436									0.00	270,000,000	135,000,000
CLN437 On 20/12/2020 Spot Bond				100.97453		100.94420			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.82101		99.73109			0.00	130,000,000	65,000,000
Total CLN439 SPOT									0.00	130,000,000	65,000,000
Total For CLN439									0.00	130,000,000	65,000,000
CLN440 On 20/03/2021 Spot Bond				146.54000		146.54000			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN444 On 24/05/2021 Spot Bond			8.01000	107.48767	7.94500	107.57773			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.96000	154.62968	3.96000	154.58163			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.22000	115.73108	6.22000	115.68808			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.46000	114.33692	6.46000	114.29370			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN456 On 20/12/2021 Spot Bond				101.14136		101.10636			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 17/11/2021 Spot Bond				101.83229		101.80492			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond				102.27471		102.24690			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				101.52238		101.49436			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 15/02/2022 Spot Bond				104.91380		104.88609			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			9.28000	108.82087	9.21500	108.94266			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			9.03500	105.98659	8.97000	106.11313			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				101.04483		101.01694			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN467 On 27/03/2020 Spot Bond				100.72020		100.69202			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN468 On 28/03/2020 Spot Bond				100.71744		100.68826			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				101.81475		101.78498			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				101.90614		101.87651			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN475 On 23/06/2021 Spot Bond				101.69301		101.65563			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN476 On 20/09/2020 Spot Bond				101.02783		100.99601			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	24.21931	100.00000	24.16600			0.00	0	0
Total CLN477 SPOT									0.00	0	0
Total For CLN477									0.00	0	0
CLN480 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
CLN481 On 07/06/2022 Spot Bond				101.68640		101.64914			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN482 On 20/05/2021 Spot Bond				101.86127		101.83355			0.00	0	0
Total CLN482 SPOT									0.00	0	0
Total For CLN482									0.00	0	0
CLN483 On 20/05/2021 Spot Bond				103.47609		103.44972			0.00	0	0
Total CLN483 SPOT									0.00	0	0
Total For CLN483									0.00	0	0
CLN484 On 02/12/2021 Spot Bond				102.23490		102.20726			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN485 On 02/12/2021 Spot Bond			8.21000	104.45069	8.14500	104.56732			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN486 On 20/06/2022 Spot Bond				101.47222		101.44234			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN487 On 07/12/2021 Spot Bond			11.71500	103.85543	11.65000	103.98024			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN488 On 28/07/2022 Spot Bond			8.51500	101.60369	8.45000	101.75157			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0
CLN489 On 28/03/2020 Spot Bond				100.93918		100.91114			0.00	0	0
Total CLN489 SPOT									0.00	0	0
Total For CLN489									0.00	0	0
CLN490 On 28/03/2022 Spot Bond				101.81172		101.78209			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN491 On 07/06/2022 Spot Bond				102.53021		102.49324			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN492 On 30/09/2019 Spot Bond				100.70277		100.67131			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN493 On 20/06/2022 Spot Bond				101.02709		100.99530			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN494 On 07/06/2022 Spot Bond			10.71000	104.43463	10.64500	104.56505			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN495 On 29/08/2020 Spot Bond				101.43570		101.40920			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN496 On 04/09/2024 Spot Bond			9.11500	107.75362	9.05000	107.99527			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN497 On 04/09/2024 Spot Bond				102.90182		102.87264			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN498 On 08/06/2022 Spot Bond				103.69507		103.66528			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN499 On 20/05/2021 Spot Bond				101.72837		101.70124			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN500 On 10/10/2020 Spot Bond				100.42199		100.39256			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN501 On 11/10/2022 Spot Bond				100.42009		100.38901			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0
CLN502 On 11/10/2024 Spot Bond				100.43402		100.40200			0.00	0	0
Total CLN502 SPOT									0.00	0	0
Total For CLN502									0.00	0	0
CLN503 On 11/10/2024 Spot Bond				100.43402		100.40200			0.00	0	0
Total CLN503 SPOT									0.00	0	0
Total For CLN503									0.00	0	0
CLN504 On 24/10/2020 Spot Bond				100.04355		100.02168			0.00	0	0
Total CLN504 SPOT									0.00	0	0
Total For CLN504									0.00	0	0
CLN505 On 24/10/2020 Spot Bond				100.04355		100.02168			0.00	0	0
Total CLN505 SPOT									0.00	0	0
Total For CLN505									0.00	0	0
CLN507 On 20/12/2022 Spot Bond				101.46851		101.00560			0.00	270,000,000	135,000,000
Total CLN507 SPOT									0.00	270,000,000	135,000,000
Total For CLN507									0.00	270,000,000	135,000,000
CLN508 On 24/02/2020 Spot Bond				101.77860		101.74875			0.00	0	0
Total CLN508 SPOT									0.00	0	0
Total For CLN508									0.00	0	0
CLN510 On 11/10/2020 Spot Bond				100.41398		100.38330			0.00	0	0
Total CLN510 SPOT									0.00	0	0
Total For CLN510									0.00	0	0
CLN511 On 14/11/2022 Spot Bond				98.83941		98.81700			0.00	0	0
Total CLN511 SPOT									0.00	0	0
Total For CLN511									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN512 On 07/06/2022 Spot Bond				101.58058		101.54552			0.00	20,000,000	10,000,000
Total CLN512 SPOT									0.00	20,000,000	10,000,000
Total For CLN512									0.00	20,000,000	10,000,000
CLN516 On 15/09/2022 Spot Bond			9.96000	103.57534	9.96000	103.54799			0.00	0	0
Total CLN516 SPOT									0.00	0	0
Total For CLN516									0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	102.34896	10.01000	102.32165			0.00	0	0
Total CLN517 SPOT									0.00	0	0
Total For CLN517									0.00	0	0
CLN518 On 25/11/2022 Spot Bond				101.62245		101.59388			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	101.33379	9.60000	101.28216			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				101.12702		101.09861			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				100.93372		100.90616			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				101.51209		101.48530			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				101.88068		101.85507			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	103.45582	9.20000	103.43054			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				100.04385		100.02184			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				99.99982		99.97671			0.00	0	0
Total CLN526 SPOT									0.00	0	0
Total For CLN526									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN527 On 21/02/2024 Spot Bond				105.27982		105.25084				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				102.73519		102.70583				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				103.75096		103.72308				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				101.08305		101.05565				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond				101.12702		101.09861				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond				101.64382		101.61305				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond				100.97953		100.94908				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond				100.23411		100.20285				0.00	200,000,000	100,000,000
Total CLN534 SPOT										0.00	200,000,000	100,000,000
Total For CLN534										0.00	200,000,000	100,000,000
CLN535 On 18/07/2025 Spot Bond			9.68500	103.18532	9.64500	103.34080				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond				98.19404		98.16297				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond				100.02242		99.99980				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond				101.90449		101.87699				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 20/12/2023 Spot Bond				101.21681		101.17970				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				100.28205		100.24855				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				117.97200		117.84400				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				101.47242		101.44473				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 On 07/06/2023 Spot Bond				102.69258		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				102.09427		102.06270				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				100.27847		100.24537				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			9.15500	108.70802	9.11500	108.89226				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			9.20500	106.98945	9.16500	107.14159				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			9.29500	106.09681	9.25500	106.26330				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			4.25000	103.96680	4.25000	103.93369				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				253.49020		253.08193				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN55(On 07/12/2025 Spot Bond			4.25000	103.96600	4.25000	103.93284				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				104.25700		103.71700				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				122.30600		122.33200				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				100.27440		100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55(On 20/03/2023 Spot Bond				100.27063		100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55(On 20/12/2020 Spot Bond				101.09568		101.06196				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55(On 15/11/2023 Spot Bond				101.90265		101.87571				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55(On 12/11/2023 Spot Bond				101.86954		101.84425				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55(On 24/11/2024 Spot Bond				101.63290		101.60541				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55(On 17/01/2024 Spot Bond				100.29994		100.26443				0.00	0	3,000,000,000
Total CLN559 SPOT										0.00	0	3,000,000,000
Total For CLN559										0.00	0	3,000,000,000
CLN56(On 20/12/2023 Spot Bond				107.80600		107.11800				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56(On 11/02/2026 Spot Bond				101.92005		101.89405				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN562 On 12/11/2025 Spot Bond			10.16000	102.04031	10.16000	102.01284			0.00	0	0
Total CLN562 SPOT									0.00	0	0
Total For CLN562									0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.15500	106.77295	9.11500	106.94127			0.00	0	0
Total CLN563 SPOT									0.00	0	0
Total For CLN563									0.00	0	0
CLN564 On 08/02/2024 Spot Bond				101.99709		101.97198			0.00	0	0
Total CLN564 SPOT									0.00	0	0
Total For CLN564									0.00	0	0
CLN565 On 21/02/2024 Spot Bond				101.60461		101.57880			0.00	0	0
Total CLN565 SPOT									0.00	0	0
Total For CLN565									0.00	0	0
CLN566 On 17/01/2024 Spot Bond				100.30589		100.26972			0.00	0	0
Total CLN566 SPOT									0.00	0	0
Total For CLN566									0.00	0	0
CLN567 On 04/06/2023 Spot Bond				101.35332		101.32511			0.00	0	0
Total CLN567 SPOT									0.00	0	0
Total For CLN567									0.00	0	0
CLN568 On 11/02/2024 Spot Bond				101.84943		101.82440			0.00	0	0
Total CLN568 SPOT									0.00	0	0
Total For CLN568									0.00	0	0
CLN569 On 13/05/2021 Spot Bond				102.02593		101.99832			0.00	0	0
Total CLN569 SPOT									0.00	0	0
Total For CLN569									0.00	0	0
CLN570 On 13/05/2021 Spot Bond				102.04610		102.01821			0.00	0	0
Total CLN570 SPOT									0.00	0	0
Total For CLN570									0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.38500	104.78753	9.34500	104.95208			0.00	0	0
Total CLN571 SPOT									0.00	0	0
Total For CLN571									0.00	0	0
CLN572 On 12/11/2025 Spot Bond				101.93005		101.90393			0.00	0	0
Total CLN572 SPOT									0.00	0	0
Total For CLN572									0.00	0	0
CLN573 On 13/05/2021 Spot Bond				101.96138		101.93466			0.00	0	0
Total CLN573 SPOT									0.00	0	0
Total For CLN573									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN574 On 11/02/2024 Spot Bond				101.85548		101.83037				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond				100.98402		100.95521				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond				101.03763		101.00554				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 On 18/04/2026 Spot Bond				100.22863		100.19804				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond				100.65345		100.62281				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/10/2024 Spot Bond				100.50837		100.47352				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN581 On 10/05/2024 Spot Bond				101.70503		101.67964				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond				101.59368		101.56692				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
CLN583 On 16/09/2025 Spot Bond				101.09450		101.06275				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond				100.21715		100.18803				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond				101.37328		101.34672				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN586 On 16/09/2025 Spot Bond				101.09655		101.06474				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond				101.14075		101.11218				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond				100.87719		100.84989				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond				100.90147		100.87266				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN590 On 16/09/2025 Spot Bond				100.99570		100.96433				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN591 On 05/12/2026 Spot Bond				100.69943		100.66875				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN592 On 05/12/2026 Spot Bond			4.44000	99.80490	4.44000	100.90368				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN593 On 24/11/2024 Spot Bond				100.57626		100.54932				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN594 On 07/12/2025 Spot Bond				100.60720		100.57796				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN595 On 27/06/2022 Spot Bond				100.47237		100.44367				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN596 On 24/11/2024 Spot Bond				100.42715		100.40025				0.00	0	2,500,000,000
Total CLN596 SPOT										0.00	0	2,500,000,000
Total For CLN596										0.00	0	2,500,000,000
CLN597 On 24/11/2024 Spot Bond			9.16000	100.22486	9.16000	100.21080				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN598 On 02/04/2026 Spot Bond				100.43445		100.40482			0.00	0	0
Total CLN598 SPOT									0.00	0	0
Total For CLN598									0.00	0	0
CLN599 On 10/12/2024 Spot Bond				100.18389		100.15697			0.00	0	0
Total CLN599 SPOT									0.00	0	0
Total For CLN599									0.00	0	0
CLN600 On 18/06/2024 Spot Bond				100.11926		100.09067			0.00	0	0
Total CLN600 SPOT									0.00	0	0
Total For CLN600									0.00	0	0
CLN601 On 18/06/2024 Spot Bond				100.11926		100.09067			0.00	0	0
Total CLN601 SPOT									0.00	0	0
Total For CLN601									0.00	0	0
CLN602 On 04/06/2023 Spot Bond				100.11688		100.08993			0.00	0	0
Total CLN602 SPOT									0.00	0	0
Total For CLN602									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.46000	100.10631	8.42000	100.32435			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.90673		100.87831			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.94051		100.91114			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond				101.81807		101.79090			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			8.31000	114.31816	8.24500	114.52076		4,986,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT								4,986,000,000,000.00	600,000,000	300,000,000	
Total For COJ05								4,986,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			8.19000	107.58383	8.12500	107.66243		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ08 On 22/06/2026 Spot Bond			9.71500	109.65289	9.67500	109.83373			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.69500	107.08353	8.63000	107.32214			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.35000	102.07860	9.28500	102.25166			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.85000	99.54672	10.81000	99.73454		4,340,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,340,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,340,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.80500	93.74481	10.76500	93.93134		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			11.33000	99.35682	11.26500	99.58942		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				100.93784		100.91018		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				101.17930		101.15397		0.00	0	0	
Total CS003 SPOT								0.00	0	0	
Total For CS003								0.00	0	0	
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CSA04U SPOT								0.00	0	0	
Total For CSA04U								0.00	0	0	
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CSA05U SPOT								0.00	0	0	
Total For CSA05U								0.00	0	0	
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CSD04U SPOT								0.00	0	0	
Total For CSD04U								0.00	0	0	
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CSD05U SPOT								0.00	0	0	
Total For CSD05U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG8 On 11/09/2019 Spot Bond				101.10267		101.07542			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				100.79405		100.76599			0.00	600,000,000	300,000,000
Total DENG84 SPOT									0.00	600,000,000	300,000,000
Total For DENG84									0.00	600,000,000	300,000,000
DENG8 On 21/09/2021 Spot Bond				100.92079		100.89108			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				100.72407		100.69576			0.00	4,200,000,000	2,100,000,000
Total DENG86 SPOT									0.00	4,200,000,000	2,100,000,000
Total For DENG86									0.00	4,200,000,000	2,100,000,000
DENG8 On 28/09/2021 Spot Bond				100.74385		100.71372			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				100.78902		100.75727			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond				101.10269		101.07544			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				99.88869		99.86604			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				93.77259		93.68606			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond				101.70314		101.65232			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond				101.61543		101.58946			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond				103.03247		103.00571			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY03 On 21/11/2024 Spot Bond			9.12500	107.37889	9.08500	107.52461			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				101.64951		101.62301			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			7.96000	102.77244	7.89500	102.86458			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.74000	105.28278	7.67500	105.29453		3,823,560,000,000.00	494,000,000	247,000,000	
Total DV22 SPOT								3,823,560,000,000.00	494,000,000	247,000,000	
Total For DV22								3,823,560,000,000.00	494,000,000	247,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	72.56456	100.00000	72.40218		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			8.26500	109.39539	8.15000	109.73452		52,053,055,956,000.00	6,298,010,400	12,546,620,900	
Total DV23 SPOT								52,053,055,956,000.00	6,298,010,400	12,546,620,900	
Total For DV23								52,053,055,956,000.00	6,298,010,400	12,546,620,900	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.86548	100.00000	18.82326		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.86548	100.00000	18.82326		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			8.41500	108.96835	8.35000	109.19337		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.21655	9.69000	104.18931		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.21655	9.69000	104.18931		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			10.71500	100.76919	10.64500	101.14374		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.39440	10.10000	104.36599		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.39440	10.10000	104.36599		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				101.57232		101.54788		0.00	90,000,000	90,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20 SPOT										0.00	90,000,000	90,000,000
Total For DVF20										0.00	90,000,000	90,000,000
DVF20 On 28/03/2020 Spot Bond				100.87285		100.84590				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond				101.51589		101.49057				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond				100.23371		100.26542				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				101.44682		101.42013				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				101.27126		101.24303				0.00	14,000,000,000	7,000,000,000
Total DVF22 SPOT										0.00	14,000,000,000	7,000,000,000
Total For DVF22										0.00	14,000,000,000	7,000,000,000
DVF22 On 29/08/2022 Spot Bond				102.15412		102.12811				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond				100.04259		100.02128				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond				100.01435		100.04409				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				100.98510		100.95680				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond				100.60768		100.57896				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond				100.61987		100.59064				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF30U SPOT									0.00	0	0
Total For DVF30U									0.00	0	0
DVFB2 On 31/05/2021 Spot Bond				101.28408		101.25917			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				101.35246		101.32631			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				101.38127		101.35459			0.00	0	0
Total DVFB26 SPOT									0.00	0	0
Total For DVFB26									0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	51.25094	100.00000	51.13626			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
E173 On 01/08/2019 Spot Bond			7.80000	99.87194	7.73500	99.85188			0.00	0	0
Total E173 SPOT									0.00	0	0
Total For E173									0.00	0	0
E174 On 01/08/2020 Spot Bond			7.84000	105.20958	7.77500	105.25231			0.00	0	0
Total E174 SPOT									0.00	0	0
Total For E174									0.00	0	0
E175 On 01/08/2021 Spot Bond			7.89000	110.05382	7.82500	110.15748			0.00	0	0
Total E175 SPOT									0.00	0	0
Total For E175									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.82000	104.60957	7.75500	104.62807			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			7.92000	107.80923	7.85500	107.94295			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			8.82500	107.80745	8.76000	108.03213			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			4.44000	105.33233	4.44000	105.29844			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL001U SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000
Total For EL001U									50,000,000,000,000.00	2,500,000,000	2,500,000,000
EL037 On 31/01/2037 Spot Bond			4.15000	95.86169	4.15000	95.83140			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	125.29546	2.25000	125.26236			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			3.99000	131.54469	3.99000	131.50394		1,955,100,000,000.00	490,000,000	490,000,000	
Total EL28 SPOT								1,955,100,000,000.00	490,000,000	490,000,000	
Total For EL28								1,955,100,000,000.00	490,000,000	490,000,000	
EL29 On 19/11/2029 Spot Bond			3.94000	118.18369	3.94000	118.14724			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			3.94000	115.56805	3.94000	115.53219			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			4.10000	105.85755	4.10000	105.82440			0.00	0	0
Total EL31 SPOT								0.00	0	0	
Total For EL31								0.00	0	0	
EL36 On 31/01/2036 Spot Bond			4.12000	97.41773	4.12000	97.38703			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	125.29546	2.25000	125.26236			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				102.74903		102.44972			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				101.13029		100.83574			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			7.64000	102.71826	7.57500	102.76026			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			7.61000	108.64992	7.54500	108.72911			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.82500	103.07830	9.78500	103.20214				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.51500	97.29362	10.44500	97.43743				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			10.56500	103.18220	10.49500	103.40303				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			9.95500	101.66079	9.91500	101.73672				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.80500	102.68769	9.76500	102.79258				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			10.80000	85.65505	10.74000	85.79727				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				100.02553		100.05143				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond				100.01988		100.04775				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond				101.25004		101.22013				0.00	500,000,000	250,000,000
Total ENX02 SPOT										0.00	500,000,000	250,000,000
Total For ENX02										0.00	500,000,000	250,000,000
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				101.46983		101.42767				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				101.82374		101.79903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond				101.06158		101.03467				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				101.30925		101.28256				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				101.19453		101.16853				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				102.16688		102.14459				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				101.75454		101.72807				0.00	44,000,000	0
Total EPF011 SPOT										0.00	44,000,000	0
Total For EPF011										0.00	44,000,000	0
EPF012 On 06/11/2020 Spot Bond				102.63102		102.60783				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond				101.47527		101.44858				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond				101.33359		101.30577				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond				101.17617		101.14947				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				101.19608		101.16897				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond				101.07925		101.05131				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPFC3L On 06/09/2019 Spot Bond				101.15976		101.13412				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EPFC4L On 06/11/2019 Spot Bond				101.98538		101.96437				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4L On 04/03/2020 Spot Bond				101.21384		101.18836				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4L On 03/10/2019 Spot Bond				100.51560		100.49023				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				100.43175		100.38818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				99.92337		99.89759				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00 On 03/06/2022 Spot Bond				101.29747		101.27098				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				101.31895		101.29205				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				101.75603		101.72977				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				101.73710		101.71112				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				101.85131		101.82367				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				101.81336		101.78627				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	108.40000	10.00000	108.37200				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				102.29942		102.27445				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				101.76648		101.74171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				101.68939		101.66409			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				101.74657		101.72046			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				101.67416		101.64910			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			8.38500	104.83577	8.32000	105.01205		11,831,570,400,000.00	1,411,040,000	16,411,654,800	
Total ES23 SPOT								11,831,570,400,000.00	1,411,040,000	16,411,654,800	
Total For ES23								11,831,570,400,000.00	1,411,040,000	16,411,654,800	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.02652	10.00000	100.00000		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			9.27500	95.46195	9.23500	95.62601		11,314,696,785,000.00	1,219,913,400	2,219,869,700	
Total ES26 SPOT								11,314,696,785,000.00	1,219,913,400	2,219,869,700	
Total For ES26								11,314,696,785,000.00	1,219,913,400	2,219,869,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.44886	7.85000	102.42731		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			10.55500	80.50789	10.52500	80.66778		81,028,946,983,000.00	7,676,830,600	3,953,078,500	
Total ES33 SPOT								81,028,946,983,000.00	7,676,830,600	3,953,078,500	
Total For ES33								81,028,946,983,000.00	7,676,830,600	3,953,078,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.69673	7.50000	102.67619		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			10.93500	81.81665	10.87500	82.20907		13,228,793,397,000.00	1,209,766,200	11,360,284,800	
Total ES42 SPOT								13,228,793,397,000.00	1,209,766,200	11,360,284,800	
Total For ES42								13,228,793,397,000.00	1,209,766,200	11,360,284,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.11451	8.50000	102.09128		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESF01U SPOT										0.00	0	0
Total For ESF01U										0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond				100.19448		100.10874				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				101.06203		101.03451				0.00	0	0
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond				101.08988		101.06170				0.00	0	0
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.91163		100.88308				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				100.94058		100.91121				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	13.10304	100.00000	13.07130				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.32549	100.00000	21.27382				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
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				101.15483		101.12776				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				102.08993		102.06651				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				101.84030		101.81524				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				101.93965		101.91603				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				101.65523		101.62921				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				101.20882		101.18316				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
FNT01U On 05/08/2019 Spot Bond				101.83200		101.80690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FNT015 SPOT										0.00	0	0
Total For FNT015										0.00	0	0
FNT015 On 03/09/2019 Spot Bond				101.11693		101.09414				0.00	0	0
Total FNT016 SPOT										0.00	0	0
Total For FNT016										0.00	0	0
FNT016 On 17/09/2019 Spot Bond				100.51953		100.49479				0.00	0	0
Total FNT017 SPOT										0.00	0	0
Total For FNT017										0.00	0	0
FNTB10 On 16/09/2019 Spot Bond				102.67041		102.64699				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				102.34452		102.32219				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				101.63200		101.60964				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				101.13036		101.10729				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				102.60715		102.57970				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			10.01000	101.43356	9.94500	101.51434				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				102.87432		102.84817				0.00	2,402,600,000	2,201,300,000
Total FRB15 SPOT										0.00	2,402,600,000	2,201,300,000
Total For FRB15										0.00	2,402,600,000	2,201,300,000
FRB16 On 08/07/2020 Spot Bond				102.28856		102.25898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond				104.50090		104.46877				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				104.04203		104.01074				0.00	40,000,000	20,000,000
Total FRB18 SPOT										0.00	40,000,000	20,000,000
Total For FRB18										0.00	40,000,000	20,000,000
FRB19 On 14/04/2021 Spot Bond			10.01000	107.04170	9.94500	107.11637				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				103.69570		103.66392				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond				104.10068		104.06993				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				106.61809		106.58583				0.00	20,000,000	10,000,000
Total FRB22 SPOT										0.00	20,000,000	10,000,000
Total For FRB22										0.00	20,000,000	10,000,000
FRB23 On 20/09/2027 Spot Bond				104.18386		104.15259				0.00	0	500,000,000
Total FRB23 SPOT										0.00	0	500,000,000
Total For FRB23										0.00	0	500,000,000
FRB24 On 08/11/2023 Spot Bond				103.85669		103.82517				0.00	0	3,000,000,000
Total FRB24 SPOT										0.00	0	3,000,000,000
Total For FRB24										0.00	0	3,000,000,000
FRB25 On 19/09/2024 Spot Bond				101.19368		101.93754				0.00	130,000,000	565,000,000
Total FRB25 SPOT										0.00	130,000,000	565,000,000
Total For FRB25										0.00	130,000,000	565,000,000
FRB26 On 03/06/2024 Spot Bond				101.39654		101.36815				0.00	440,000,000	220,000,000
Total FRB26 SPOT										0.00	440,000,000	220,000,000
Total For FRB26										0.00	440,000,000	220,000,000
FRB27 On 03/06/2026 Spot Bond			9.83500	103.19103	9.79500	103.36269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB27 SPOT									0.00	0	0
Total For FRB27									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.12000	157.78344	3.12000	157.73800			187,200,000,000.00	60,000,000	30,000,000
Total FRBI22 SPOT									187,200,000,000.00	60,000,000	30,000,000
Total For FRBI22									187,200,000,000.00	60,000,000	30,000,000
FRBI23 On 07/12/2023 Spot Bond			3.61000	293.46761	3.61000	293.37952			216,600,000,000.00	60,000,000	30,000,000
Total FRBI23 SPOT									216,600,000,000.00	60,000,000	30,000,000
Total For FRBI23									216,600,000,000.00	60,000,000	30,000,000
FRBI25 On 31/01/2025 Spot Bond			3.69500	131.62569	3.69500	131.58575			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			3.92000	180.05733	3.92000	180.00180			156,800,000,000.00	40,000,000	20,000,000
Total FRBI28 SPOT									156,800,000,000.00	40,000,000	20,000,000
Total For FRBI28									156,800,000,000.00	40,000,000	20,000,000
FRBI29 On 31/03/2029 Spot Bond			4.09000	95.44206	4.06000	95.65760			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			4.46000	206.10880	4.46000	206.04226			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			4.79500	90.01317	4.79500	89.98331			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			4.66500	92.84184	4.66000	92.89853			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.78000	90.32044	7.82000	90.25888			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			8.69000	64.46435	8.68000	64.46099			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			8.74000	63.67649	8.73000	63.67623			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC107 SPOT										0.00	0	0
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
FRC169 On 31/01/2025 Spot Bond			4.62000	125.53266	4.62000	125.49142				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC178 On 06/08/2023 Spot Bond				101.98845		101.95964				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.70878		100.67646				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC195 On 20/06/2024 Spot Bond				101.01145		100.98009				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				102.29939		102.26678				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.99421		100.96334				0.00	20,000,000	10,000,000
FRC211 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	20,000,000	10,000,000
Total For FRC210										0.00	20,000,000	10,000,000
FRC212 On 07/05/2020 Spot Bond				102.01408		101.98951				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.08378		102.05987				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				102.04774		102.02330				0.00	20,000,000	10,000,000
Total FRC219 SPOT										0.00	20,000,000	10,000,000
Total For FRC219										0.00	20,000,000	10,000,000
FRC22: On 31/01/2022 Spot Bond			3.77000	155.33624	3.77000	155.28876				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				101.71017		101.68332				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			4.63000	152.16921	4.63000	152.11918				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				101.40665		101.36419				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				106.29107		106.21658				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				109.36494		109.22851				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				106.47152		106.39689				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				109.63264		109.49913				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				109.01620		108.89457				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond				106.37349		106.29785			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				106.24255		106.16726			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				100.36988		100.31126			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				106.09569		106.03133			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				100.36626		100.30816			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				100.29525		100.24739			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				106.14660		106.07580			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				102.74121		102.70631			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				108.41334		108.28820			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				100.29433		100.24661			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				102.16255		102.13304			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC25 On 14/03/2022 Spot Bond				101.07906		101.05035			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond				100.94311		100.91593			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25: On 17/07/2027 Spot Bond				102.24453		102.21380			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.70847		100.68069			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25: On 08/05/2020 Spot Bond				102.39088		102.36740			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC26: On 10/10/2020 Spot Bond				100.41557		100.38654			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.30047		100.27073			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26: On 13/07/2020 Spot Bond				100.60380		100.57488			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC26: On 20/06/2021 Spot Bond				101.11997		101.08557			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC26: On 23/08/2019 Spot Bond				101.48436		101.45990			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC26: On 06/08/2023 Spot Bond				105.20948		105.18114			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC26: On 21/10/2019 Spot Bond				100.09279		100.00822			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC27(On 16/11/2019 Spot Bond				101.62395		101.60047			0.00	0	0
Total FRC270 SPOT									0.00	0	0
Total For FRC270									0.00	0	0
FRC27(On 30/01/2023 Spot Bond				99.90712		102.18914			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC27(On 30/01/2023 Spot Bond			9.58400	99.89661	9.58400	104.65659			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC27(On 02/05/2028 Spot Bond			9.80000	102.23447	9.80000	102.20790			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC27(On 12/12/2020 Spot Bond				101.08901		101.06148			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC27(On 12/12/2020 Spot Bond				101.09139		101.06380			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC27(On 04/03/2021 Spot Bond				101.26323		101.23679			0.00	0	0
Total FRC277 SPOT									0.00	0	0
Total For FRC277									0.00	0	0
FRC27(On 27/03/2020 Spot Bond				100.67951		100.65274			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC27(On 21/11/2022 Spot Bond				101.64057		101.61421			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0
FRC28(On 20/12/2023 Spot Bond				100.99404		100.96317			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0
FRC28(On 03/09/2019 Spot Bond				101.86240		101.82504			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	105.33700	3.57000	105.30538			0.00	0	0
Total FRC282 SPOT									0.00	0	0
Total For FRC282									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC28: On 26/01/2021 Spot Bond				100.68691		100.65848			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				102.25287		102.22229			0.00	0	0
Total FRC284 SPOT									0.00	0	0
Total For FRC284									0.00	0	0
FRC28: On 20/12/2022 Spot Bond				101.00706		100.97831			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	103.51037	3.40000	103.47978			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				102.14214		102.11819			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				102.14214		102.11819			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				100.91344		100.88484			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				101.02320		100.99152			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				99.99957		99.97404			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	100.84680	8.25000	100.82442			0.00	0	0
Total FRC292 SPOT									0.00	0	0
Total For FRC292									0.00	0	0
FRC29: On 18/04/2021 Spot Bond				100.21336		100.18470			0.00	0	0
Total FRC293 SPOT									0.00	0	0
Total For FRC293									0.00	0	0
FRC29: On 18/04/2021 Spot Bond				100.21123		100.18284			0.00	0	0
Total FRC294 SPOT									0.00	0	0
Total For FRC294									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29: On 14/05/2024 Spot Bond				101.91804		101.89140			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				101.85637		101.83059			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				101.87627		101.85021			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	101.58132	8.10000	101.55919			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				101.09093		101.05734			0.00	0	0
Total FRC299 SPOT									0.00	0	0
Total For FRC299									0.00	0	0
FRC30: On 25/04/2023 Spot Bond				100.02536		99.99971			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				101.10114		100.97524			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				101.43910		101.41098			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				101.03805		101.00752			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				100.66092		100.63378			0.00	0	0
Total FRC304 SPOT									0.00	0	0
Total For FRC304									0.00	0	0
FRC30: On 06/11/2023 Spot Bond				100.42787		100.40098			0.00	0	0
Total FRC305 SPOT									0.00	0	0
Total For FRC305									0.00	0	0
FRC30: On 27/02/2023 Spot Bond				100.37664		100.35130			0.00	0	0
Total FRC306 SPOT									0.00	0	0
Total For FRC306									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			4.41000	152.97182	4.41000	155.11019			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			4.35000	153.19161	4.35000	155.33018			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			4.33000	153.26495	4.33000	155.40360		86,600,000,000.00		20,000,000	10,000,000
Total FRC71 SPOT								86,600,000,000.00		20,000,000	10,000,000
Total For FRC71								86,600,000,000.00		20,000,000	10,000,000
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD16U SPOT									0.00	0	0
Total For FRD16U									0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD23U SPOT									0.00	0	0
Total For FRD23U									0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD25U SPOT									0.00	0	0
Total For FRD25U									0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD26U SPOT									0.00	0	0
Total For FRD26U									0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD27U SPOT									0.00	0	0
Total For FRD27U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	87.75314	4.82000	87.72403			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			4.72500	100.10180	4.72500	100.06861			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				100.92777		100.90174			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				101.31780		101.29165			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				102.34057		102.31419			0.00	960,000,000	930,000,000
Total FRJ22 SPOT									0.00	960,000,000	930,000,000
Total For FRJ22									0.00	960,000,000	930,000,000
FRJ23 On 31/07/2023 Spot Bond				100.77984		102.92510			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				101.72697		101.70300			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				103.85560		103.82747			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ26 On 14/02/2026 Spot Bond				101.24701		101.22274			0.00	0	0
Total FRJ26 SPOT									0.00	0	0
Total For FRJ26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ27 On 25/01/2027 Spot Bond				101.91637		101.89397				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond				101.79457		101.76965				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			3.61300	103.47861	3.60800	103.38714				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			3.97000	111.47961	3.97000	111.44494				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				100.00970		100.04107				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				100.00970		100.04107				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			4.11000	109.25712	4.11000	109.22272				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			4.13000	213.71819	4.13000	213.65108				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			4.90000	97.66760	4.90000	97.63477				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			4.16000	213.01248	4.16000	212.94542				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			4.17000	128.45611	4.17000	128.41547			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	115.83598	3.70500	115.80078			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			4.50000	103.34013	4.50000	103.30650			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			4.28000	210.21781	4.28000	210.15095			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			4.33000	209.06652	4.33000	208.99973			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			3.70000	115.20550	3.70000	115.17052			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			4.36000	208.37940	4.36000	208.31268			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			5.47000	90.22250	5.47000	90.19078			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			4.97000	166.40716	4.97000	166.35118			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			5.00000	96.30883	5.00000	96.27621			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			4.49000	172.49384	4.49000	172.43800			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			4.55000	171.71914	4.55000	171.66330			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS132 On 07/12/2033 Spot Bond			4.87000	197.10890	4.87000	197.04308			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				101.75641		101.41558			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.93000	97.25755	4.93000	97.22477			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.18500	93.85516	5.18500	93.82288			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.71000	100.31384	4.71000	100.28064			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.36000	174.18616	4.36000	174.13039			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			4.64000	202.09715	4.64000	202.03094			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.49000	172.49384	4.49000	172.43800			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.49000	172.49384	4.49000	172.43800			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.78000	168.78640	4.78000	168.73046			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			4.47000	126.49871	4.47000	126.45766			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.47000	156.45991	3.47000	156.41337			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14(On 31/03/2028 Spot Bond			4.84000	168.03085	4.84000	167.97489			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS15(On 31/03/2028 Spot Bond			4.88000	167.52932	4.88000	167.47335			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS15(On 31/01/2025 Spot Bond			4.44000	126.69292	4.44000	126.65192			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15(On 31/03/2028 Spot Bond			4.30000	174.97367	4.30000	174.91793			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15(On 31/03/2028 Spot Bond			4.89000	167.40420	4.89000	167.34823			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15(On 20/06/2022 Spot Bond				12.97483		13.11294			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15(On 06/06/2023 Spot Bond				15.99166		16.29205			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16(On 06/06/2024 Spot Bond				19.89175		20.30250			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16(On 06/06/2025 Spot Bond				23.41594		23.88039			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16(On 20/06/2022 Spot Bond				11.71143		11.82180			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16(On 06/06/2023 Spot Bond				14.01216		14.24739			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16(On 06/06/2024 Spot Bond				17.45096		17.78430			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS165 On 06/06/2025 Spot Bond				20.54550		20.92813			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS167 On 01/08/2022 Spot Bond				9.93545		10.00805			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS168 On 01/08/2022 Spot Bond				9.93887		10.01067			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS169 On 01/08/2021 Spot Bond				9.79185		9.85931			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS170 On 01/08/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS171 On 16/10/2022 Spot Bond				100.27125		100.24186			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS172 On 16/10/2024 Spot Bond				100.28590		100.25503			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS173 On 13/11/2020 Spot Bond				107.55479		107.55479			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS174 On 13/05/2021 Spot Bond				94.08889		94.08889			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS175 On 26/01/2024 Spot Bond				15.10829		15.37365			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS176 On 26/01/2024 Spot Bond				15.10828		15.37364			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0
FRS177 On 19/07/2024 Spot Bond				19.54986		19.97544			0.00	0	0
Total FRS177 SPOT									0.00	0	0
Total For FRS177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS17(On 02/08/2019 Spot Bond				110.06652		110.74545			0.00	0	0
Total FRS178 SPOT									0.00	0	0
Total For FRS178									0.00	0	0
FRS18(On 18/09/2023 Spot Bond				100.97389		100.94519			0.00	0	0
Total FRS180 SPOT									0.00	0	0
Total For FRS180									0.00	0	0
FRS18(On 19/09/2019 Spot Bond				96.23374		96.82793			0.00	0	0
Total FRS181 SPOT									0.00	0	0
Total For FRS181									0.00	0	0
FRS18(On 27/09/2025 Spot Bond				100.78619		100.75571			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS18(On 04/10/2021 Spot Bond				96.27546		96.40456			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS18(On 16/11/2023 Spot Bond				95.45185		95.84909			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0
FRS18(On 20/11/2019 Spot Bond				105.51031		106.16142			0.00	0	0
Total FRS185 SPOT									0.00	0	0
Total For FRS185									0.00	0	0
FRS18(On 23/01/2024 Spot Bond				105.02346		105.87208			0.00	0	0
Total FRS186 SPOT									0.00	0	0
Total For FRS186									0.00	0	0
FRS18(On 23/01/2024 Spot Bond				110.92269		111.30952			0.00	0	0
Total FRS187 SPOT									0.00	0	0
Total For FRS187									0.00	0	0
FRS18(On 23/01/2024 Spot Bond				106.90190		107.45250			0.00	0	0
Total FRS188 SPOT									0.00	0	0
Total For FRS188									0.00	0	0
FRS18(On 03/09/2019 Spot Bond				104.79269		105.44124			0.00	0	0
Total FRS189 SPOT									0.00	0	0
Total For FRS189									0.00	0	0
FRS19(On 16/03/2020 Spot Bond				104.88906		105.08073			0.00	0	0
Total FRS190 SPOT									0.00	0	0
Total For FRS190									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS19 On 16/03/2020 Spot Bond				103.73059		104.12563			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				103.63813		103.80313			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				101.90127		102.52784			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				100.00000		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				100.00000		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				100.00000		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			3.41000	295.74572	3.41000	295.65853			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			3.30000	297.00768	3.30000	296.92101			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			4.02000	288.86271	4.02000	288.77284			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			3.26000	157.25239	3.26000	159.39469			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				99.93386		99.91155			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.96000	158.39303	2.96000	158.34810			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS62 On 04/11/2026 Spot Bond				102.00328		101.97940			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			3.95000	105.07620	3.95000	105.04357			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			3.65000	112.00206	3.65000	111.96834			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			3.63000	132.06626	3.63000	132.02641			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			3.66000	131.86273	3.66000	131.82282			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			4.21000	286.75807	4.21000	286.66741			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			7.29300	102.21263	7.22800	102.21277			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.64500	103.98177	7.61000	103.99988			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			7.99500	102.35174	7.93000	102.52928		8,714,550,000,000.00	1,090,000,000	990,000,000	
Total FRX23 SPOT								8,714,550,000,000.00	1,090,000,000	990,000,000	
Total For FRX23								8,714,550,000,000.00	1,090,000,000	990,000,000	
FRX24 On 10/12/2024 Spot Bond			8.38500	111.39664	8.34500	111.55285			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.05500	103.16373	9.01500	103.32447			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			8.87500	106.25507	8.83500	106.44382			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX27 On 07/03/2027 Spot Bond			8.92500	110.76938	8.88500	110.97087				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			9.20500	105.51803	9.16500	105.74223				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			9.50000	101.50829	9.43000	106.81558				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			9.66500	102.91933	9.59500	103.37177				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			9.66000	109.54548	9.60000	109.97124				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	79.87970	10.47500	80.28628				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				101.68089		101.65689				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				101.80405		101.77961				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6A1 On 20/08/2021 Spot Bond				101.47113		101.44789			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				100.88119		100.85687			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond				101.36464		101.33986			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				101.59694		101.57180			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				104.03718		104.01191			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond				102.46824		102.43867			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.44311		101.41757			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.45943		101.43361			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31B On 25/02/2020 Spot Bond				101.56544		101.53782			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				101.69583		101.66601			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				101.77728		101.74608			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
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.52747	4.15000	101.49553			0.00	0	0
Total GRL35 SPOT									0.00	0	0
Total For GRL35									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT07 On 21/02/2024 Spot Bond				103.75362		103.72707				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				102.88457		102.86077				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				101.39826		101.37141				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.76502		100.73775				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				102.33171		102.30488				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.65716		100.62945				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				101.69228		101.66359				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			8.75500	107.58766	8.69000	107.79545				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				101.39713		101.37180				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				101.72743		101.69988				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				101.75313		101.72389				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			9.60500	103.66763	9.56500	103.79017				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT22 On 16/10/2022 Spot Bond				100.26619		100.23731				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				100.48270		100.45312				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				101.09940		101.07289				0.00	6,000,000,000	3,000,000,000
Total GRT24G SPOT										0.00	6,000,000,000	3,000,000,000
Total For GRT24G										0.00	6,000,000,000	3,000,000,000
GRT25 On 09/03/2025 Spot Bond				101.22537		101.19804				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				102.49104		102.46308				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond				100.85219		100.82452				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond				101.06226		101.03648				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond				101.08712		101.06080				0.00	6,000,000,000	3,000,000,000
Total GRT29 SPOT										0.00	6,000,000,000	3,000,000,000
Total For GRT29										0.00	6,000,000,000	3,000,000,000
GRT30 On 10/12/2025 Spot Bond				101.55990		101.53290				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				101.41102		101.38543				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond				100.21453		100.18573				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond				100.21888		100.18952				0.00	0	1,500,000,000
Total GRT33 SPOT										0.00	0	1,500,000,000
Total For GRT33										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
GRT34 On 18/04/2029 Spot Bond				100.22552		100.19533			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				100.71225		100.68435			0.00	0	0
Total GRT36 SPOT									0.00	0	0
Total For GRT36									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H6T1U SPOT									0.00	0	0
Total For H6T1U									0.00	0	0
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				100.50643		100.47889			0.00	0	0
Total HC2T3 SPOT									0.00	0	0
Total For HC2T3									0.00	0	0
HC5T2 On 29/05/2020 Spot Bond				101.35239		101.32735			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				99.90392		99.88206			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB06 On 11/07/2020 Spot Bond				100.39753		100.36794			0.00	28,000,000	0
Total HILB06 SPOT									0.00	28,000,000	0
Total For HILB06									0.00	28,000,000	0
HILB07 On 11/07/2021 Spot Bond				100.40202		100.37214			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				100.78603		100.75757			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				100.64883		100.61953			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HILB10 On 17/03/2022 Spot Bond				101.13404		101.10691			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				100.95318		100.92518			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				100.94804		100.92018			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	108.40000	10.00000	108.37200			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				101.85586		101.82679			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond				100.65221		100.62278			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF12 On 31/03/2024 Spot Bond				100.62852		100.60004			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			7.91500	101.62253	7.85000	101.66389			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	49.30575	100.00000	49.19542			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			3.86000	290.64940	3.86000	290.56020			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			4.11000	290.92237	4.11000	290.83114			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	98.08670	4.15000	98.05589			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			10.43500	90.98544	10.38500	91.31099		8,348,000,000,000.00		800,000,000	2,490,000,000
Total HWAY34 SPOT								8,348,000,000,000.00		800,000,000	2,490,000,000
Total For HWAY34								8,348,000,000,000.00		800,000,000	2,490,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.14744	100.00000	9.12698			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			10.44000	90.71112	10.39000	91.04487		422,820,000,000,000.00		40,500,000,000	21,300,000,000
Total HWAY35 SPOT								422,820,000,000,000.00		40,500,000,000	21,300,000,000
Total For HWAY35								422,820,000,000,000.00		40,500,000,000	21,300,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.14718	100.00000	9.12672			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				101.07400		101.04980			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF11 On 15/07/2022 Spot Bond				100.34262		100.31373			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.02000	136.28286	3.02000	136.24400		211,502,982,000,000.00	70,034,100,000	236,064,900,000	
Total I2025 SPOT								11,502,982,000,000.00	70,034,100,000	236,064,900,000	
Total For I2025								11,502,982,000,000.00	70,034,100,000	236,064,900,000	
I2029 On 31/03/2029 Spot Bond			3.22000	102.85620	3.19000	103.09340		86,080,582,000,000.00	26,733,100,000	73,564,970,000	
Total I2029 SPOT								16,080,582,000,000.00	26,733,100,000	73,564,970,000	
Total For I2029								16,080,582,000,000.00	26,733,100,000	73,564,970,000	
I2033 On 28/02/2033 Spot Bond			3.32000	104.19367	3.32000	104.16327		111,876,656,160,000.00	33,697,788,000	120,981,894,000	
Total I2033 SPOT								11,876,656,160,000.00	33,697,788,000	120,981,894,000	
Total For I2033								11,876,656,160,000.00	33,697,788,000	120,981,894,000	
I2038 On 31/01/2038 Spot Bond			3.35000	121.99309	3.35000	121.95721		025,364,918,000,000.00	306,079,080,000	275,277,390,000	
Total I2038 SPOT								25,364,918,000,000.00	306,079,080,000	275,277,390,000	
Total For I2038								25,364,918,000,000.00	306,079,080,000	275,277,390,000	
I2046 On 31/03/2046 Spot Bond			3.42000	114.84038	3.42000	114.80649		559,454,544,000,000.00	163,583,200,000	221,477,800,000	
Total I2046 SPOT								59,454,544,000,000.00	163,583,200,000	221,477,800,000	
Total For I2046								59,454,544,000,000.00	163,583,200,000	221,477,800,000	
I2050 On 31/12/2050 Spot Bond			3.42500	118.39469	3.42000	118.48087		263,693,832,500,000.00	76,990,900,000	338,749,061,951	
Total I2050 SPOT								33,693,832,500,000.00	76,990,900,000	338,749,061,951	
Total For I2050								33,693,832,500,000.00	76,990,900,000	338,749,061,951	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB121U SPOT								0.00	0	0	
Total For IB121U								0.00	0	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB122U SPOT								0.00	0	0	
Total For IB122U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.50470		101.47927			0.00	4,300,000,000	2,150,000,000
Total IBL100 SPOT									0.00	4,300,000,000	2,150,000,000
Total For IBL100									0.00	4,300,000,000	2,150,000,000
IBL101 On 24/05/2022 Spot Bond			8.23000	103.62751	8.16500	103.76849			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				101.91498		101.88915			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	100.21083	8.70500	100.18738			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	102.25168	7.84000	102.23010			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond				101.52832		101.50315			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			3.87000	290.53735	3.87000	290.44812			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	101.09159	8.12000	101.06951			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond				101.66027		101.63580			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL113 On 21/05/2021 Spot Bond				101.54188		101.51704			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond				101.95070		101.92508			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				101.58313		101.55766			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				100.84338		100.81673			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL118 On 24/07/2020 Spot Bond				100.04085		100.02045			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				101.69175		101.66730			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0
IBL120 On 12/10/2020 Spot Bond				100.35101		100.32286			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				101.87455		101.85102			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				101.73692		101.71281			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL127 On 02/04/2020 Spot Bond				100.56642		100.53944			0.00	0	0
Total IBL127 SPOT									0.00	0	0
Total For IBL127									0.00	0	0
IBL128 On 11/04/2022 Spot Bond				100.38198		100.35345			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				101.34860		101.32312			0.00	0	0
Total IBL129 SPOT									0.00	0	0
Total For IBL129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL130 On 22/07/2022 Spot Bond				100.09519		100.06646			0.00	0	0
Total IBL130 SPOT									0.00	0	0
Total For IBL130									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.01000	158.20222	3.01000	158.15713			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	108.40000	10.00000	108.37200			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			8.07000	99.80740	8.00500	99.81594			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.83000	101.04894	7.76500	101.09076			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			8.87500	109.57731	8.81000	109.79865			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				99.94392		99.92497			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.35155		100.33056			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			3.11000	157.82145	3.11000	157.77605			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				102.15362		102.12910			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				101.85252		101.82707			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			8.96500	104.69008	8.90000	104.85280			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				102.85919		102.83407			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			7.81000	106.03451	7.74500	106.12404			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	32.49482	100.00000	32.42328			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				101.57878		101.55104			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				100.36783		100.33846			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				101.39654		101.37261			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				102.32674		102.30001			0.00	0	500,000,000
Total IBL95 SPOT									0.00	0	500,000,000
Total For IBL95									0.00	0	500,000,000
IBL96 On 21/09/2019 Spot Bond				100.94403		100.91775			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.57502		100.54666			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				102.36148		102.33224			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.65500	102.38777	8.59000	102.37971			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	12.97183	100.00000	12.94281			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			7.86000	102.70163	7.79500	102.75610			0.00	0	0
Total IDC03 SPOT									0.00	0	0
Total For IDC03									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.68553		101.66114			0.00	0	0
Total IDC05 SPOT									0.00	0	0
Total For IDC05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			8.90500	104.30170	8.86500	104.44697			0.00	0	0
Total IDC06 SPOT									0.00	0	0
Total For IDC06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				101.78980		101.76544			0.00	0	0
Total IDC07 SPOT									0.00	0	0
Total For IDC07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.21500	102.60943	11.14500	103.02414			0.00	0	0
Total IDC08 SPOT									0.00	0	0
Total For IDC08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				101.58287		101.55843			0.00	0	0
Total IDC09 SPOT									0.00	0	0
Total For IDC09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.27475		101.24755			0.00	0	0
Total IDC10 SPOT									0.00	0	0
Total For IDC10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.40500	108.77173	9.36500	108.96376		112,860,000,000,000.00	12,000,000,000	6,000,000,000	
Total IDC11 SPOT								12,860,000,000,000.00	12,000,000,000	6,000,000,000	
Total For IDC11								12,860,000,000,000.00	12,000,000,000	6,000,000,000	
IDCG12 On 26/04/2021 Spot Bond				100.58465		100.56399		0.00	2,000,000,000	2,500,000,000	
Total IDC12 SPOT								0.00	2,000,000,000	2,500,000,000	
Total For IDC12								0.00	2,000,000,000	2,500,000,000	
IDCG13 On 26/04/2023 Spot Bond				100.76898		100.74707		0.00	0	0	
Total IDC13 SPOT								0.00	0	0	
Total For IDC13								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG14 On 12/11/2021 Spot Bond				101.73849		101.71499				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				102.24955		102.22501				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				102.43740		102.41226				0.00	28,000,000,000	14,000,000,000
Total IDCG16 SPOT										0.00	28,000,000,000	14,000,000,000
Total For IDCG16										0.00	28,000,000,000	14,000,000,000
IDCG17 On 08/02/2024 Spot Bond				101.91195		101.88795				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond				101.04362		101.01712				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond				101.08536		101.05790				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	101.08058	4.00000	101.06960				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				100.94442		100.91666				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.71082	100.00000	6.69596				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.30500	102.84943	8.26500	102.99937				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IFC02 On 14/04/2021 Spot Bond			7.97000	103.69924	7.90500	103.78086				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
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN402U SPOT										0.00	0	0
Total For IN402U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				70.07395		70.07395			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	108.40000	10.00000	108.37200			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				101.35346		101.32616			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				99.89348		102.02485			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				99.88522		102.16706			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2020 Spot Bond				101.36034		101.33602			0.00	40,000,000	20,000,000
Total ING383 SPOT									0.00	40,000,000	20,000,000
Total For ING383									0.00	40,000,000	20,000,000
ING384 On 30/09/2020 Spot Bond				87.11868		87.08887			0.00	60,000,000	30,000,000
Total ING384 SPOT									0.00	60,000,000	30,000,000
Total For ING384									0.00	60,000,000	30,000,000
ING394 On 31/01/2020 Spot Bond				99.89882		101.93194			0.00	0	0
Total ING394 SPOT									0.00	0	0
Total For ING394									0.00	0	0
INLV01 On 12/08/2024 Spot Bond				102.71755		102.68589			0.00	0	10,000,000
Total INLV01 SPOT									0.00	0	10,000,000
Total For INLV01									0.00	0	10,000,000
INLV02 On 20/10/2020 Spot Bond				100.63992		100.54939			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				102.91879		102.88760			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV04 On 11/02/2021 Spot Bond			10.11000	109.52470	10.04500	109.58830			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				103.42089		103.38355			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	108.40000	10.00000	108.37200			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				101.29136		101.26437			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				101.14930		101.12155			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				100.96866		100.94018			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				100.79407		100.76601			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				100.80271		100.77438			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.81135		100.78275			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				100.92560		100.89826			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				101.66556		101.63769			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF22 On 14/06/2022 Spot Bond				101.05628		101.02812			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				101.98100		101.95741			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond				100.29602		100.26659			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				101.91616		101.89153			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				101.93723		101.91232			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				100.77064		100.74245			0.00	0	0
Total IPF30 SPOT									0.00	0	0
Total For IPF30									0.00	0	0
IPF31 On 25/03/2026 Spot Bond				100.78982		100.76100			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				100.64522		100.61609			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	101.89804			0.00	0	0
Total IPFC23 SPOT									0.00	0	0
Total For IPFC23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	99.96228	2.75000	99.95474			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			6.45000	149.14500	6.45000	149.08891			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				101.25822		101.22991			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.68689		100.65467			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.02000	122.99704	5.02000	122.95531			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.02000	122.99704	5.02000	122.95531			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond				101.26712		101.23618			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				102.68659		102.65538			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.01000	109.11221	9.94500	109.17612			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				106.68585		106.65147			0.00	100,000,000	50,000,000
Total IV035 SPOT									0.00	100,000,000	50,000,000
Total For IV035									0.00	100,000,000	50,000,000
IV036 On 22/07/2021 Spot Bond				100.12655		100.03447			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV038 On 23/09/2021 Spot Bond				101.02236		100.98711			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			5.21000	150.07776	5.21000	150.02606			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				105.23546		105.20316			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			10.36000	106.90325	10.29500	107.00066			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				107.22842		107.19901			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			10.25000	106.75060	10.18500	106.85722			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				99.85613		99.82708			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			4.16000	153.89016	4.16000	153.84150		249,600,000,000.00	60,000,000	30,000,000	
Total IV045 SPOT								249,600,000,000.00	60,000,000	30,000,000	
Total For IV045								249,600,000,000.00	60,000,000	30,000,000	
IV046 On 21/06/2022 Spot Bond				103.33883		102.97533		0.00	130,000,000	65,000,000	
Total IV046 SPOT								0.00	130,000,000	65,000,000	
Total For IV046								0.00	130,000,000	65,000,000	
IV050 On 26/06/2024 Spot Bond				101.17205		101.13582		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.15000	164.18880	5.15000	164.13275			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA900 On 25/07/2019 Spot Bond			7.30000	7.30000	7.30000	99.94004			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			7.30000	99.82032	7.30000	99.80040			0.00	0	0
Total IVA951 SPOT									0.00	0	0
Total For IVA951									0.00	0	0
IVA952 On 08/08/2019 Spot Bond			7.30000	99.68102	7.30000	99.66115			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			7.30000	99.54211	7.30000	99.52229			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			7.35000	99.39952	7.35000	99.37963			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			7.35000	99.26044	7.35000	99.24061			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			7.35000	99.12175	7.35000	99.10197			0.00	0	0
Total IVA956 SPOT									0.00	0	0
Total For IVA956									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA957 On 12/09/2019 Spot Bond			7.35000	98.98345	7.35000	98.96373			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			7.35000	98.84554	7.35000	98.82587			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			7.45000	98.69066	7.45000	98.67078			0.00	0	0
Total IVA959 SPOT									0.00	0	0
Total For IVA959									0.00	0	0
IVA961 On 10/10/2019 Spot Bond			7.45000	98.41312	7.45000	98.39336			0.00	0	0
Total IVA961 SPOT									0.00	0	0
Total For IVA961									0.00	0	0
IVA962 On 17/10/2019 Spot Bond			7.45000	98.27494	7.45000	98.25523			0.00	0	0
Total IVA962 SPOT									0.00	0	0
Total For IVA962									0.00	0	0
IVA963 On 24/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA963 SPOT									0.00	0	0
Total For IVA963									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200			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				100.64217		100.61315			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			7.88000	102.71488	7.81500	102.81345			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.66761		101.64084			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.13437		101.10640			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				102.10139		102.07570			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC092 On 24/11/2019 Spot Bond				101.64166		101.61402			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			8.73000	105.78849	8.66500	105.90414			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				100.67594		100.64557			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				99.87386		99.84828			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				100.68604		100.65526			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond				101.18419		101.15581			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				101.10284		101.07436			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				100.67931		100.64880			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				99.92701		99.90242			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				102.63300		102.60588			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			8.38000	104.07839	8.31500	104.16460			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				101.61850		101.59323			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC114 On 14/09/2021 Spot Bond				101.10731		101.07792			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				101.89473		101.86736			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	101.05676	8.02000	101.03519			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				99.93432		99.91215			0.00	0	0
Total IVC134 SPOT									0.00	0	0
Total For IVC134									0.00	0	0
IVC135 On 31/07/2020 Spot Bond				100.17840		100.15645			0.00	0	0
Total IVC135 SPOT									0.00	0	0
Total For IVC135									0.00	0	0
IVC136 On 22/08/2021 Spot Bond				102.16757		102.14017			0.00	0	0
Total IVC136 SPOT									0.00	0	0
Total For IVC136									0.00	0	0
IVC137 On 29/08/2021 Spot Bond				101.53809		101.50980			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				100.89164		100.86520			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				100.21818		100.18892			0.00	0	0
Total IVC140 SPOT									0.00	0	0
Total For IVC140									0.00	0	0
IVC144 On 03/12/2021 Spot Bond				101.32420		101.29715			0.00	0	0
Total IVC144 SPOT									0.00	0	0
Total For IVC144									0.00	0	0
IVC145 On 06/12/2020 Spot Bond				101.19626		101.16988			0.00	0	0
Total IVC145 SPOT									0.00	0	0
Total For IVC145									0.00	0	0
IVC146 On 03/12/2020 Spot Bond				101.27675		101.25061			0.00	0	0
Total IVC146 SPOT									0.00	0	0
Total For IVC146									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC147 On 21/12/2021 Spot Bond				100.85471		100.82690			0.00	0	0
Total IVC147 SPOT									0.00	0	0
Total For IVC147									0.00	0	0
IVC148 On 13/12/2021 Spot Bond				101.13177		101.10260			0.00	0	0
Total IVC148 SPOT									0.00	0	0
Total For IVC148									0.00	0	0
IVC149 On 13/12/2021 Spot Bond				101.12596		101.09692			0.00	0	0
Total IVC149 SPOT									0.00	0	0
Total For IVC149									0.00	0	0
IVC150 On 17/09/2019 Spot Bond				100.26227		100.23707			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				101.15808		101.12463			0.00	0	0
Total IVC152 SPOT									0.00	0	0
Total For IVC152									0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC153 SPOT									0.00	0	0
Total For IVC153									0.00	0	0
IVC154 On 05/02/2021 Spot Bond				101.85940		101.83733			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				100.09679		100.01180			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				103.35854		103.33395			0.00	0	0
Total IVC157 SPOT									0.00	0	0
Total For IVC157									0.00	0	0
IVC158 On 02/04/2020 Spot Bond				100.56965		100.54254			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				100.72719		100.69962			0.00	0	0
Total IVC159 SPOT									0.00	0	0
Total For IVC159									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC160 On 05/04/2020 Spot Bond				100.51210		100.48429			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				101.90549		101.88100			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				101.69890		101.67347			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				100.95455		100.92580			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				99.86848		99.84182			0.00	0	0
Total JAS02 SPOT									0.00	0	0
Total For JAS02									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond				101.04745		101.01509			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				100.67258		100.64233			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			7.93000	107.17254	7.86500	107.28580			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				101.65802		101.63196			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond				101.59891		101.57196			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond				101.28240		101.25495			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP012 On 01/12/2022 Spot Bond				101.35969		101.33205			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				101.52828		101.50258			0.00	0	0
Total KAP013 SPOT									0.00	0	0
Total For KAP013									0.00	0	0
KAP014 On 19/07/2024 Spot Bond				100.19914		100.16961			0.00	0	0
Total KAP014 SPOT									0.00	0	0
Total For KAP014									0.00	0	0
KAP11 On 24/10/2022 Spot Bond				100.32623		100.30361			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				103.28074		103.25311			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.39500	126.38550	9.35500	126.61526			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				99.92233		99.89952			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			7.88000	102.05589	7.81500	102.05674			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	101.46714	9.62000	101.44126			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	104.03430	9.71000	104.00706			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				103.84176		103.81127			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK16 On 30/11/2019 Spot Bond				101.80282		101.42933			0.00	220,000,000	220,000,000
Total LBK16 SPOT									0.00	220,000,000	220,000,000
Total For LBK16									0.00	220,000,000	220,000,000
LBK17 On 22/03/2020 Spot Bond				101.28235		101.25528			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				104.34028		104.31048			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			8.61500	105.27120	8.55000	105.41357			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				101.62368		101.59788			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				103.38860		103.36059			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.81500	109.03655	8.75000	109.28850		1,763,000,000,000.00	0.00	200,000,000	4,100,000,000
Total LBK24 SPOT								1,763,000,000,000.00	0.00	200,000,000	4,100,000,000
Total For LBK24								1,763,000,000,000.00	0.00	200,000,000	4,100,000,000
LBK26 On 23/03/2021 Spot Bond				101.23185		101.20465			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				102.24721		102.21790			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			9.87000	106.06335	9.80000	106.45340		19,740,000,000,000.00	0.00	2,000,000,000	1,000,000,000
Total LBK28 SPOT								19,740,000,000,000.00	0.00	2,000,000,000	1,000,000,000
Total For LBK28								19,740,000,000,000.00	0.00	2,000,000,000	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.54000	105.08169	8.47500	105.27343			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond				100.86288		100.83569			0.00	6,000,000,000	3,000,000,000
Total LBK30 SPOT									0.00	6,000,000,000	3,000,000,000
Total For LBK30									0.00	6,000,000,000	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK31 On 20/09/2023 Spot Bond				101.54601		101.51727			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				101.96309		101.93842			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				101.90153		101.87278			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				100.76755		100.73862			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				100.73308		100.70611			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				100.79148		100.76260			0.00	0	0
Total LBK37 SPOT									0.00	0	0
Total For LBK37									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.73500	105.51250	7.67000	105.55584			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				102.03955		102.01031			0.00	20,000,000	10,000,000
Total LGL05 SPOT									0.00	20,000,000	10,000,000
Total For LGL05									0.00	20,000,000	10,000,000
LGL06 On 04/10/2022 Spot Bond			8.81500	106.90415	8.75000	107.06110			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				102.77227		102.74227			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				104.00890		103.98172			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				104.65551		104.62719			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL10 On 08/10/2025 Spot Bond				100.47654		100.44685			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC10L 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
LHC11L 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
LHC12L 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			12.41000	103.25322	12.34500	103.23924			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				102.68659		102.64983			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond				102.38389		102.35132			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				102.66584		102.62935			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				102.55105		102.52096			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				99.88702		99.85858			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				101.65572		101.62997			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				101.96208		101.93583			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFC2 On 20/11/2019 Spot Bond				101.86411		101.83515			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				99.80058		99.77976			0.00	0	0
Total MAQ129 SPOT									0.00	0	0
Total For MAQ129									0.00	0	0
MAQ13 On 09/12/2019 Spot Bond				101.03827		101.01310			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				99.94071		99.92068			0.00	0	0
Total MAQ132 SPOT									0.00	0	0
Total For MAQ132									0.00	0	0
MAQ14 On 12/08/2019 Spot Bond				99.65449		99.63417			0.00	0	0
Total MAQ140 SPOT									0.00	0	0
Total For MAQ140									0.00	0	0
MAQ14 On 09/09/2019 Spot Bond				99.09136		99.07117			0.00	0	0
Total MAQ144 SPOT									0.00	0	0
Total For MAQ144									0.00	0	0
MAQ14 On 25/07/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total MAQ146 SPOT									0.00	0	0
Total For MAQ146									0.00	0	0
MAQ14 On 14/10/2019 Spot Bond				98.40387		98.38392			0.00	0	0
Total MAQ148 SPOT									0.00	0	0
Total For MAQ148									0.00	0	0
MAQ14 On 19/08/2019 Spot Bond				99.52305		99.50318			0.00	0	0
Total MAQ149 SPOT									0.00	0	0
Total For MAQ149									0.00	0	0
MBF05: On 28/09/2019 Spot Bond				100.77278		100.74614			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2020 Spot Bond				101.04659		101.02060			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05: On 28/08/2020 Spot Bond				101.61494		101.59049			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05: On 21/05/2021 Spot Bond				101.82399		101.79982			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				101.60546		101.58139			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				101.10257		101.07765			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				101.13981		101.11412			0.00	0	0
Total MBF063 SPOT									0.00	0	0
Total For MBF063									0.00	0	0
MBP03: On 12/09/2019 Spot Bond				101.18554		101.16117			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond				100.37384		100.34584			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03: On 26/05/2020 Spot Bond				101.40233		101.37747			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				99.85196		99.83024			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03: On 23/02/2021 Spot Bond				101.48421		101.45976			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04: On 23/02/2023 Spot Bond				101.51032		101.48545			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04: On 13/04/2021 Spot Bond				100.28065		100.25271			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP04: On 26/04/2021 Spot Bond				99.99991		99.97943				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				99.93807		99.91716				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04: On 27/09/2021 Spot Bond				100.68099		100.65417				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				100.68881		100.66172				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04: On 26/02/2022 Spot Bond				101.37765		101.35321				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04: On 26/02/2024 Spot Bond				101.39403		101.36932				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04: On 27/03/2022 Spot Bond				100.68102		100.65419				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				100.68884		100.66175				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.21000	101.28668	8.14500	101.27434				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				110.50575		110.47411				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			9.98330	100.46277	10.01667	100.42264				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			13.28330	101.02134	13.31667	100.93737				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF40 On 15/12/2024 Spot Bond				101.33712		101.29891			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			7.96000	106.74758	7.89500	106.82577			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				101.44349		101.41514			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.85500	107.04268	10.81500	107.18794			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			9.21500	109.19472	9.15000	109.34182		184,300,000,000.00		20,000,000	1,060,000,000
Total MMIG05 SPOT								184,300,000,000.00		20,000,000	1,060,000,000
Total For MMIG05								184,300,000,000.00		20,000,000	1,060,000,000
MMIG0 On 19/10/2028 Spot Bond				102.19418		102.16330			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				100.95330		100.92515			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				110.57397		110.54212			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond				101.01137		100.98343			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond				102.00769		101.97794			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond				101.08572		101.05757			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN09 On 11/10/2022 Spot Bond				101.52368		101.49394			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN10 On 11/10/2024 Spot Bond				101.66113		101.63048			0.00	20,000,000	5,910,000,000
Total MTN10 SPOT									0.00	20,000,000	5,910,000,000
Total For MTN10									0.00	20,000,000	5,910,000,000
MTN11 On 04/06/2021 Spot Bond				101.67320		101.64723			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				100.97085		100.94369			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0
MTN13 On 04/06/2025 Spot Bond				101.33641		101.30854			0.00	20,000,000	10,000,000
Total MTN13 SPOT									0.00	20,000,000	10,000,000
Total For MTN13									0.00	20,000,000	10,000,000
MTN14 On 10/05/2022 Spot Bond				101.84999		101.82592			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				101.89193		101.86730			0.00	10,000,000,000	0
Total MTN15 SPOT									0.00	10,000,000,000	0
Total For MTN15									0.00	10,000,000,000	0
MTN16 On 30/05/2022 Spot Bond				101.37273		101.34689			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				101.40981		101.38331			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				101.45297		101.42570			0.00	10,000,000,000	0
Total MTN18 SPOT									0.00	10,000,000,000	0
Total For MTN18									0.00	10,000,000,000	0
MTNC2 On 10/05/2020 Spot Bond				101.68815		101.66534			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.69418		101.66872			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond				101.66077		101.63352			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
MWAR(On 22/11/2021 Spot Bond				101.64316		101.61618			0.00	0	0
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6B26 On 20/03/2020 Spot Bond				101.08120		101.05475			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond				101.08483		101.05768			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond				101.07073		101.04318			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				100.93563		100.90640			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond				101.10038		101.06653			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				102.65299		102.61479			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				102.00729		101.98099			0.00	0	0
Total N7A20 SPOT									0.00	0	0
Total For N7A20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N7B25 On 20/12/2021 Spot Bond				102.10190		102.07443			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				102.43239		102.40081			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				102.71255		102.67747			0.00	0	0
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond				102.96956		102.93125			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			8.31500	101.35019	8.25000	101.51309		76,727,494,000,000.00	9,227,600,000	5,605,000,000	
Total NAM01 SPOT								'6,727,494,000,000.00	9,227,600,000	5,605,000,000	
Total For NAM01								'6,727,494,000,000.00	9,227,600,000	5,605,000,000	
NAM02 On 29/06/2020 Spot Bond			7.35000	102.67231	7.28500	102.71041		7,350,000,000,000.00	1,000,000,000	1,000,000,000	
Total NAM02 SPOT								7,350,000,000,000.00	1,000,000,000	1,000,000,000	
Total For NAM02								7,350,000,000,000.00	1,000,000,000	1,000,000,000	
NAM03 On 01/08/2023 Spot Bond			8.81500	103.97274	8.75000	104.16981		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			9.85500	103.09237	9.81500	103.26870		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				99.91767		99.89677		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				99.91583		99.89450		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				99.91463		99.89301		0.00	0	0	
Total NBG03G SPOT								0.00	0	0	
Total For NBG03G								0.00	0	0	
NBK11A On 28/11/2020 Spot Bond			7.74000	102.88641	7.67500	102.94761		0.00	0	0	
Total NBK11A SPOT								0.00	0	0	
Total For NBK11A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			7.10500	106.75390	7.04000	106.83586			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.26550	9.38000	103.23978			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			8.61500	107.58787	8.55000	107.81499			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			7.43000	104.03948	7.36500	104.13560			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			7.68000	106.52150	7.61500	106.64968			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			8.50500	108.33573	8.46500	108.48951			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			8.70500	108.80517	8.66500	108.98896			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			8.30000	102.14407	8.23500	102.17432			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			8.21000	104.99722	8.14500	105.14044			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			9.05500	108.08742	9.01500	108.27096		181,100,000,000.00	20,000,000	10,000,000	
Total NBK20A SPOT								181,100,000,000.00	20,000,000	10,000,000	
Total For NBK20A								181,100,000,000.00	20,000,000	10,000,000	
NBK20/ On 25/06/2021 Spot Bond				100.92204		100.89484			0.00	40,000,000	20,000,000
Total NBK20B SPOT									0.00	40,000,000	20,000,000
Total For NBK20B									0.00	40,000,000	20,000,000
NBK21/ On 21/07/2027 Spot Bond			9.61500	105.71111	9.57500	105.91200		576,900,000,000.00	60,000,000	30,000,000	
Total NBK21A SPOT								576,900,000,000.00	60,000,000	30,000,000	
Total For NBK21A								576,900,000,000.00	60,000,000	30,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK22/ On 19/11/2022 Spot Bond			8.95500	104.97346	8.89000	105.13554			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			9.12500	109.31141	9.08500	109.48295			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				101.87555		101.85215			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.20500	111.89352	9.16500	112.11038			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				101.78898		101.76478			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			8.51500	111.14172	8.45000	111.32056			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				104.53337		104.50801			0.00	60,000,000	30,000,000
Total NBK25B SPOT									0.00	60,000,000	30,000,000
Total For NBK25B									0.00	60,000,000	30,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	16.78459	100.00000	16.74765			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				103.16531		103.07869			0.00	20,000,000	10,000,000
Total NBK26B SPOT									0.00	20,000,000	10,000,000
Total For NBK26B									0.00	20,000,000	10,000,000
NBK27/ On 10/05/2026 Spot Bond			9.41500	110.86368	9.37500	111.04459			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			8.92500	108.40557	8.86000	108.60024			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				102.18716		102.16273			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK29/ On 31/07/2026 Spot Bond			9.05500	107.24155	9.01500	112.67196			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			8.20000	109.37239	8.13500	109.60017			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				102.69837		102.67370			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31/ On 09/11/2023 Spot Bond			8.18500	106.32761	8.12000	106.54240			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				101.78458		101.75791			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				103.07336		103.04979			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				103.70084		103.67568			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				104.76034		104.73430			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				102.00828		101.98643			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				103.43123		103.40911			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			7.22000	104.76247	7.15500	104.75044			0.00	0	0
Total NBK3A SPOT									0.00	0	0
Total For NBK3A									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	94.09433	100.00000	93.86539			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/R204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			10.63000	58.79449	10.59000	58.89014			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				99.88254		102.21411			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				101.79725		101.77335			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond				102.62377		102.59852			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond				103.57118		103.54508			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK44I On 15/02/2021 Spot Bond				101.87917		101.85573			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				102.03117		102.00682			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				102.94533		102.92038			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				103.61022		103.58486			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				101.78845		101.76548			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				101.84166		101.81800			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				102.26259		102.23852			0.00	0	0
Total NBK50B SPOT									0.00	0	0
Total For NBK50B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK51I On 21/02/2022 Spot Bond				101.53458		101.50985				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond				101.60664		101.58139				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				101.98599		101.96053				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond				101.62604		101.59990				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.06547		101.03752				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				100.92609		100.89713				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			9.80000	106.83324	9.76000	106.95531				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				100.92124		100.89241				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			9.83500	106.02105	9.79500	106.14243				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				100.92609		100.89713				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				100.93375		100.90457				0.00	0	0
Total NCLN90 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 NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.94345		100.91401				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				100.89031		100.86136				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				100.32840		100.29611			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.30124		100.26885			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				102.59682		102.56801			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			8.51000	103.19473	8.44500	103.22982			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				106.63661		106.60007			0.00	270,000,000	180,000,000
Total NEDT1A SPOT									0.00	270,000,000	180,000,000
Total For NEDT1A									0.00	270,000,000	180,000,000
NEDT1 On 26/11/2021 Spot Bond				108.42287		108.38813			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				100.12397		100.10337			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				105.40698		105.37584			0.00	100,000,000	50,000,000
Total NGL01 SPOT									0.00	100,000,000	50,000,000
Total For NGL01									0.00	100,000,000	50,000,000
NGL02 On 15/03/2022 Spot Bond				105.72954		105.69820			0.00	60,000,000	30,000,000
Total NGL02 SPOT									0.00	60,000,000	30,000,000
Total For NGL02									0.00	60,000,000	30,000,000
NGL03 On 26/05/2022 Spot Bond				101.81792		101.78604			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				103.18498		104.56935			0.00	270,000,000	635,000,000
Total NGL04 SPOT									0.00	270,000,000	635,000,000

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 NGL04										0.00	270,000,000	635,000,000
NGL05 On 26/07/2023 Spot Bond				101.43528		101.41108				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond				101.70929		101.68044				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond				100.47554		100.44441				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				105.52341		105.48538				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1f On 20/10/2023 Spot Bond				100.13178		100.03800				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10: On 25/03/2024 Spot Bond				101.36489		101.32913				0.00	0	500,000,000
Total NGT103 SPOT										0.00	0	500,000,000
Total For NGT103										0.00	0	500,000,000
NGT10: On 15/01/2025 Spot Bond				101.03916		101.00194				0.00	2,730,000,000	1,365,000,000
Total NGT104 SPOT										0.00	2,730,000,000	1,365,000,000
Total For NGT104										0.00	2,730,000,000	1,365,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200				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	102.69824	13.50000	102.66179				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				100.31455		100.28083				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				100.32749		100.29242				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				99.99958		99.97566				0.00	0	0
Total NHM008 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 NHM008									0.00	0	0
NHM00 On 26/04/2022 Spot Bond				99.99965		99.97213			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				101.68234		101.65415			0.00	0	0
Total NHM010 SPOT									0.00	0	0
Total For NHM010									0.00	0	0
NHM01 On 24/05/2022 Spot Bond				101.91344		101.88152			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				101.30602		101.27275			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			4.33000	209.06652	4.33000	208.99973			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			3.86000	180.87541	3.86000	180.81993			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			3.77500	131.08575	3.77500	131.04567			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			4.07000	95.60558	4.04000	95.82159		162,800,000,000.00	40,000,000	20,000,000	
Total NI29 SPOT								162,800,000,000.00	40,000,000	20,000,000	
Total For NI29								162,800,000,000.00	40,000,000	20,000,000	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT									0.00	0	0
Total For NI33									0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.50000	103.34013	4.50000	103.30650			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			3.88000	130.38085	3.88000	131.77658			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.27000	127.79987	4.27000	127.75909				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			4.33000	174.57940	4.33000	174.52365				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.71000	169.67281	4.71000	169.61691				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			4.21500	107.62497	4.21500	109.20615				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			7.26000	102.02100	7.19500	102.06365				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond				100.07755	100.00000	100.00000				0.00	0	4,000,000,000
Total NN010 SPOT										0.00	0	4,000,000,000
Total For NN010										0.00	0	4,000,000,000
NN011 On 23/06/2021 Spot Bond				100.08175	100.00000	100.00000				0.00	2,500,000,000	5,000,000,000
Total NN011 SPOT										0.00	2,500,000,000	5,000,000,000
Total For NN011										0.00	2,500,000,000	5,000,000,000
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				106.01860		106.01860				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond				101.61652		101.58996				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond				101.66077		101.63352				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond				101.11155		101.08349				0.00	0	0
Total NN05 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 NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond				101.14725		101.11837				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				101.77470		101.77470				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	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01 On 21/08/2019 Spot Bond				105.76610		105.76610				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.89500	103.04694	8.83000	103.07400				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				101.71667		101.69092				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				101.63259		101.60578				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond				101.63442		101.60759				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				101.57242		101.54655				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			8.09000	103.88057	8.02500	103.91016				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				101.62916		101.60241				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond				101.70514		101.67720				0.00	0	0
Total NQ1B20 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 NQ1B20									0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond				101.66087		101.63362			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			8.29000	103.91357	8.22500	103.94254			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				101.70519		101.67725			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				101.88191		101.85120			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.01000	114.83450	7.94500	115.00765			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.00000	184.06312	4.00000	184.00596			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			10.15500	114.29906	10.11500	114.52654			0.00	0	6,590,000,000
Total NRA028 SPOT									0.00	0	6,590,000,000
Total For NRA028									0.00	0	6,590,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	13.91307	100.00000	13.88228			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		13,000,000,000,000.00	130,000,000	65,000,000	
Total NSN97U SPOT								13,000,000,000,000.00	130,000,000	65,000,000	
Total For NSN97U								13,000,000,000,000.00	130,000,000	65,000,000	
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN98U SPOT								0.00	0	0	
Total For NSN98U								0.00	0	0	
NSN99 On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN99U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NSN99U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.43477		100.41328				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.48079		100.46007				0.00	3,000,000,000	1,500,000,000
Total NTC20 SPOT										0.00	3,000,000,000	1,500,000,000
Total For NTC20										0.00	3,000,000,000	1,500,000,000
NTC21 On 24/03/2022 Spot Bond				102.00083		101.97265				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				102.25336		102.22938				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond				102.57932		102.55423				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				100.62546		100.59711				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond				101.16023		101.13386				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond				101.26219		101.23522				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
OMI01 On 22/11/2022 Spot Bond				101.67673		101.64924				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				101.96544		101.94089				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			7.48500	102.03296	7.42000	102.03470				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				101.49236		101.46467				0.00	0	0
Total OML04 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 OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			7.95500	104.52223	7.89000	104.54118				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			9.16500	106.25671	9.10000	106.38371				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			10.00500	107.83752	9.96500	107.98309			200,100,000,000.00		20,000,000	1,010,000,000
Total OML07 SPOT									200,100,000,000.00		20,000,000	1,010,000,000
Total For OML07									200,100,000,000.00		20,000,000	1,010,000,000
OML08 On 14/09/2020 Spot Bond				102.07312		102.04576				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			9.31500	108.17050	9.25000	108.32214				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.10500	109.69691	10.06500	109.85397				0.00	0	920,000,000
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond				101.09872		101.07161				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1U 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
PBGJ1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBGJ1U										0.00	0	0
PBJC1 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
PBJJ1 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
PBKJ1 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
PBKS1 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
PBKX1 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
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1 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
PBUJ1 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
PBVJ1 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	108.40000	10.00000	108.37200				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				101.10922		101.08122				0.00	0	0
Total PMM38 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 PMM38										0.00	0	0
PMM44 On 07/11/2019 Spot Bond				101.92664		101.90319				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond				101.35640		101.33078				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond				101.43513		101.40913				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM50 On 28/02/2020 Spot Bond				101.40307		101.37763				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				101.48311		101.45628				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				101.34472		101.32047				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				99.49862		99.47276				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.53670		101.51247				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.60962		101.58429				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.67341		101.64711				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				101.80093		101.77269				0.00	0	0
Total PRE2B1 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 PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				101.81914		101.79062			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				101.83735		101.80856			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			8.05500	114.42700	8.01500	114.64122		964,000,315,039,000.00	4,092,365,029,800	1,365,807,527,800	
Total R186 SPOT								4,000,315,039,000.00	092,365,029,800	365,807,527,800	
Total For R186								4,000,315,039,000.00	092,365,029,800	365,807,527,800	
R197 On 07/12/2023 Spot Bond			2.80000	302.82557	2.80000	302.74127		201,966,985,920,000.00	72,131,066,400	31,860,000,000	
Total R197 SPOT								1,966,985,920,000.00	72,131,066,400	31,860,000,000	
Total For R197								1,966,985,920,000.00	72,131,066,400	31,860,000,000	
R202 On 07/12/2033 Spot Bond			3.33000	233.62283	3.33000	233.55446		678,171,651,498,000.00	203,655,150,600	294,957,228,800	
Total R202 SPOT								8,171,651,498,000.00	203,655,150,600	294,957,228,800	
Total For R202								8,171,651,498,000.00	203,655,150,600	294,957,228,800	
R2023 On 28/02/2023 Spot Bond			7.21500	104.77509	7.15000	104.96024		552,134,297,775,000.00	2,571,328,385,000	1,419,027,112,600	
Total R2023 SPOT								2,134,297,775,000.00	571,328,385,000	419,027,112,600	
Total For R2023								2,134,297,775,000.00	571,328,385,000	419,027,112,600	
R2030 On 31/01/2030 Spot Bond			8.72000	95.00083	8.65000	95.43995		052,714,121,184,000.00	2,528,980,977,200	1,121,096,194,500	
Total R2030 SPOT								2,714,121,184,000.00	528,980,977,200	121,096,194,500	
Total For R2030								2,714,121,184,000.00	528,980,977,200	121,096,194,500	
R2032 On 31/03/2032 Spot Bond			9.05000	96.65386	8.99000	97.06062		658,419,752,820,000.00	956,731,464,400	776,509,600,000	
Total R2032 SPOT								8,419,752,820,000.00	956,731,464,400	776,509,600,000	
Total For R2032								8,419,752,820,000.00	956,731,464,400	776,509,600,000	
R2035 On 28/02/2035 Spot Bond			9.29500	100.13013	9.23500	100.58402		120,715,039,002,000.00	1,519,173,215,600	606,067,770,200	
Total R2035 SPOT								20,715,039,002,000.00	519,173,215,600	606,067,770,200	
Total For R2035								20,715,039,002,000.00	519,173,215,600	606,067,770,200	
R2037 On 31/01/2037 Spot Bond			9.43000	91.98705	9.38000	92.36414		852,098,515,832,000.00	1,044,761,242,400	572,437,100,000	
Total R2037 SPOT								2,098,515,832,000.00	044,761,242,400	572,437,100,000	
Total For R2037								2,098,515,832,000.00	044,761,242,400	572,437,100,000	
R2040 On 31/01/2040 Spot Bond			9.56500	94.84058	9.50500	95.33193		182,899,956,500,000.00	1,064,600,100,000	582,159,900,000	
Total R2040 SPOT								2,899,956,500,000.00	064,600,100,000	582,159,900,000	
Total For R2040								2,899,956,500,000.00	064,600,100,000	582,159,900,000	
R2044 On 31/01/2044 Spot Bond			9.63500	91.61147	9.57500	92.11217		053,443,044,861,000.00	939,641,208,600	852,366,627,000	
Total R2044 SPOT								3,443,044,861,000.00	939,641,208,600	852,366,627,000	

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 R2044									3,443,044,861,000.00	939,641,208,600	352,366,627,000
R2048 On 28/02/2048 Spot Bond			9.61500	95.11978	9.55500	95.63759			526,784,699,629,000.00	2,758,895,964,600	1,997,083,120,000
Total R2048 SPOT									16,784,699,629,000.00	758,895,964,600	397,083,120,000
Total For R2048									16,784,699,629,000.00	758,895,964,600	397,083,120,000
R207 On 15/01/2020 Spot Bond			6.30000	100.62044	6.22500	100.63852			232,493,940,000,000.00	36,903,800,000	85,207,600,000
Total R207 SPOT									12,493,940,000,000.00	36,903,800,000	85,207,600,000
Total For R207									12,493,940,000,000.00	36,903,800,000	85,207,600,000
R208 On 31/03/2021 Spot Bond			6.30000	102.85270	6.22500	102.95408			709,487,615,020,000.00	906,267,875,400	506,479,035,300
Total R208 SPOT									19,487,615,020,000.00	906,267,875,400	506,479,035,300
Total For R208									19,487,615,020,000.00	906,267,875,400	506,479,035,300
R209 On 31/03/2036 Spot Bond			9.31500	76.28361	9.26500	76.60457			261,118,133,828,000.00	1,101,569,311,200	1,110,981,597,400
Total R209 SPOT									31,118,133,828,000.00	101,569,311,200	110,981,597,400
Total For R209									31,118,133,828,000.00	101,569,311,200	110,981,597,400
R210 On 31/03/2028 Spot Bond			3.15000	190.88686	3.15000	190.83194			139,026,916,980,000.00	44,135,529,200	64,760,300,000
Total R210 SPOT									19,026,916,980,000.00	44,135,529,200	64,760,300,000
Total For R210									19,026,916,980,000.00	44,135,529,200	64,760,300,000
R212 On 31/01/2022 Spot Bond			2.46000	160.31660	2.46000	160.27331			466,127,255,924,000.00	595,986,689,400	276,015,944,700
Total R212 SPOT									16,127,255,924,000.00	595,986,689,400	276,015,944,700
Total For R212									16,127,255,924,000.00	595,986,689,400	276,015,944,700
R213 On 28/02/2031 Spot Bond			8.91500	89.13394	8.84500	89.56759			664,377,296,384,000.00	523,205,529,600	547,913,207,000
Total R213 SPOT									14,377,296,384,000.00	523,205,529,600	547,913,207,000
Total For R213									14,377,296,384,000.00	523,205,529,600	547,913,207,000
R214 On 28/02/2041 Spot Bond			9.59500	74.60703	9.53500	75.01041			790,951,573,533,500.00	1,645,747,949,300	1,110,020,988,200
Total R214 SPOT									10,951,573,533,500.00	645,747,949,300	110,020,988,200
Total For R214									10,951,573,533,500.00	645,747,949,300	110,020,988,200
RCG01 On 24/10/2019 Spot Bond				100.23715		100.21750			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.96648		101.94275				0.00	38,000,000	0
Total RDFB05 SPOT										0.00	38,000,000	0
Total For RDFB05										0.00	38,000,000	0
RDFB0 On 30/09/2019 Spot Bond				100.78048		100.75425				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				101.87809		101.84987				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.33803		101.31079				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
RDFB1 On 27/03/2020 Spot Bond				101.01762		100.99061				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				101.14005		101.11152				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				101.47623		101.45005				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond				101.57179		101.54569				0.00	4,000,000,000	2,000,000,000
Total RDFB13 SPOT										0.00	4,000,000,000	2,000,000,000
Total For RDFB13										0.00	4,000,000,000	2,000,000,000
RDFB1 On 12/03/2023 Spot Bond				101.07940		101.05208				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond				101.25409		101.22730				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond				101.83008		101.80663				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				101.78889		101.76470				0.00	0	4,600,000,000
Total RDFB17 SPOT										0.00	0	4,600,000,000

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 RDFB17										0.00	0	4,600,000,000
RDFB1 On 11/02/2026 Spot Bond				101.82926		101.80451				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				100.76907		100.74180				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				100.78977		100.76184				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				100.81130		100.78270				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond				100.63348		100.60481				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				100.33422		100.30771				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				101.63121		101.60831				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 28/07/2019 Spot Bond				99.93757		99.91650				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				101.19488		101.16982				0.00	4,800,000,000	4,800,000,000
Total RDFC48 SPOT										0.00	4,800,000,000	4,800,000,000
Total For RDFC48										0.00	4,800,000,000	4,800,000,000
REB16U 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				101.57820		101.55323				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				100.49304		100.45470				0.00	0	0
Total RED121 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 RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.72559		100.68755				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				100.80958		100.76751				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond				101.23506		101.19958				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond				102.10264		102.06592				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond				101.72324		101.68711				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				106.19661		106.17042				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				107.72953		107.69659				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				100.39357		100.34757				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				100.65118		100.61184				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond				100.11362		100.04472				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U 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 RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.55445		101.52983				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				102.23826		102.21209				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.10117		100.01462				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				99.78772		99.76465				0.00	60,000,000	0
Total RES38 SPOT										0.00	60,000,000	0
Total For RES38										0.00	60,000,000	0
RES40 On 13/10/2022 Spot Bond				100.29746		100.26799				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				101.40268		101.37624				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			7.41000	106.69570	7.34500	106.78193				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.86500	103.47326	8.80000	103.68415				0.00	0	0
Total RW23 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 RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.51500	99.67779	10.44500	100.05781			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200			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				99.91266		99.89049			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				101.05054		101.02878			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.04646		100.02324			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				102.16227		102.13493			0.00	260,000,000	130,000,000
Total SBK20 SPOT									0.00	260,000,000	130,000,000
Total For SBK20									0.00	260,000,000	130,000,000
SBK21 On 28/01/2020 Spot Bond				100.63601		100.61308			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				103.42329		103.39698			0.00	1,720,000,000	860,000,000
Total SBK22 SPOT									0.00	1,720,000,000	860,000,000
Total For SBK22									0.00	1,720,000,000	860,000,000
SBK23 On 28/05/2022 Spot Bond			9.41500	107.06257	9.35000	107.20027		6,402,200,000,000.00	680,000,000	2,370,000,000	
Total SBK23 SPOT								6,402,200,000,000.00	680,000,000	2,370,000,000	
Total For SBK23								6,402,200,000,000.00	680,000,000	2,370,000,000	
SBK24 On 19/10/2020 Spot Bond				102.29471		102.26402			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				103.56011		103.53605			0.00	40,000,000	20,000,000
Total SBK25 SPOT									0.00	40,000,000	20,000,000

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 SBK25									0.00	40,000,000	20,000,000
SBK26 On 25/04/2021 Spot Bond			8.76000	108.59311	8.69500	108.67527			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				99.89277		99.87095			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				102.09393		102.06677			0.00	0	500,000,000
Total SBS18 SPOT									0.00	0	500,000,000
Total For SBS18									0.00	0	500,000,000
SBS19 On 23/06/2021 Spot Bond			7.61000	105.39328	7.54500	105.48901			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.73500	108.58093	8.69500	108.76659			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				105.94152		105.91522			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			8.21500	111.52777	8.15000	111.75784			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.84500	98.10667	8.80500	98.28170			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.98000	105.63463	8.94000	105.83866			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				101.01166		100.98694			0.00	300,000,000	300,000,000
Total SBS33 SPOT									0.00	300,000,000	300,000,000
Total For SBS33									0.00	300,000,000	300,000,000
SBS34 On 19/09/2024 Spot Bond			8.90500	108.36858	8.86500	108.51055			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond				100.23481		100.21483			0.00	0	0
Total SBS36 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 SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.58500	100.12608	7.52000	100.13754			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.51000	102.43518	8.46000	102.63162			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			9.48000	101.43088	9.38500	102.03754			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			7.89500	103.10038	7.83000	103.21505			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				102.32850		102.30528			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			8.19000	107.09066	8.01000	107.59685		69,621,552,000,000.00	8,500,800,000	3,147,700,000	
Total SBS41 SPOT								69,621,552,000,000.00	8,500,800,000	3,147,700,000	
Total For SBS41								69,621,552,000,000.00	8,500,800,000	3,147,700,000	
SBS42 On 12/11/2025 Spot Bond			8.59500	111.92771	8.55500	112.10569			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			8.99000	112.71832	8.95000	112.93809			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				102.64547		102.62174			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			8.08500	112.51678	8.02000	112.69952			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				103.78664		103.76154			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.08579		100.06532			0.00	0	0
Total SBS48 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 SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.99200		100.97048				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			8.39500	102.23025	8.33000	102.35404				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			9.09500	102.34031	9.05500	102.46302				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				102.02352		102.00083				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				102.33461		102.31106				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				101.46689		101.44160				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				102.31120		102.28427				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			7.97000	103.53813	7.90500	103.68336				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				102.77512		102.74759				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				103.39575		103.36775				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond				100.41865		100.39089				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond				101.00246		100.97333				0.00	0	0
Total SBS60 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 SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond				99.89402		99.87244			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				99.89251		99.87066			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				99.88929		99.86680			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				101.70456		101.68042			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0
SBS66 On 26/06/2022 Spot Bond				100.71091		100.68388			0.00	0	0
Total SBS66 SPOT									0.00	0	0
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond				100.74641		100.71818			0.00	0	0
Total SBS67 SPOT									0.00	0	0
Total For SBS67									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.70000	292.44931	3.70000	292.36083		148,000,000,000.00	40,000,000	20,000,000	
Total SBSI11 SPOT								148,000,000,000.00	40,000,000	20,000,000	
Total For SBSI11								148,000,000,000.00	40,000,000	20,000,000	
SBSI14 On 07/12/2033 Spot Bond			4.43000	206.78681	4.43000	206.72021		0.00	0	0	
Total SBSI14 SPOT								0.00	0	0	
Total For SBSI14								0.00	0	0	
SBT101 On 31/03/2022 Spot Bond				107.00651		106.96974		0.00	0	0	
Total SBT101 SPOT								0.00	0	0	
Total For SBT101								0.00	0	0	
SBT102 On 30/09/2022 Spot Bond				107.35205		107.31466		0.00	20,000,000	1,010,000,000	
Total SBT102 SPOT								0.00	20,000,000	1,010,000,000	
Total For SBT102								0.00	20,000,000	1,010,000,000	
SBT103 On 31/03/2024 Spot Bond				100.90900		102.69671		0.00	2,530,000,000	3,965,000,000	
Total SBT103 SPOT								0.00	2,530,000,000	3,965,000,000	
Total For SBT103								0.00	2,530,000,000	3,965,000,000	
SBT201 On 13/02/2023 Spot Bond				104.39862		104.37029		0.00	270,000,000	135,000,000	
Total SBT201 SPOT								0.00	270,000,000	135,000,000	

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 SBT201										0.00	270,000,000	135,000,000
SBT202 On 03/12/2023 Spot Bond				101.48879		101.45997				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			9.26500	105.45650	9.20000	105.66534				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond				100.29180		100.26034				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.58172		100.54223				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.58186		100.54237				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				97.92922		97.89166				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	108.40000	10.00000	108.37200				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				103.41402		103.38889				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				101.77928		101.75408				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				101.82811		101.80222				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				101.73391		101.70935				0.00	0	0
Total SLRA3 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 SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond				101.78302		101.75777				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				101.85778		101.83148				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				101.87714		101.85056				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				101.88099		101.85435				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				101.89089		101.86412				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				102.01671		101.98815				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				102.05750		102.02836				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				101.96528		101.93745				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				102.00853		101.98009				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				101.82394		101.79412				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			8.98500	111.97569	8.92000	112.16164				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				102.05000		102.02077				0.00	0	0
Total SNT04 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 SNT04									0.00	0	0
SPDA1 On 21/08/2021 Spot Bond				102.10222		102.07615			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA1 On 21/08/2020 Spot Bond				101.95297		101.92812			0.00	0	0
Total SPDA11 SPOT									0.00	0	0
Total For SPDA11									0.00	0	0
SPDA1 On 21/08/2022 Spot Bond				102.49113		102.46525			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				101.62233		101.59815			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				101.64427		101.61968			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				101.64070		101.61476			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				101.65680		101.63221			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00 On 09/09/2019 Spot Bond				101.21279		101.18378			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00 On 31/10/2019 Spot Bond				100.05101		100.02872			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				100.75523		100.72583			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				100.95318		100.92518			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				100.92449		100.89715			0.00	0	0
Total SPG006 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 SPG006									0.00	0	0
SPG00 On 18/06/2024 Spot Bond				100.94508		100.91720			0.00	12,000,000,000	0
Total SPG007 SPOT									0.00	12,000,000,000	0
Total For SPG007									0.00	12,000,000,000	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.65500	102.48556	7.59000	102.50992			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			7.88000	100.39626	7.81500	100.47470			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			7.88000	100.39626	7.81500	100.47470			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			4.43500	126.72533	4.43500	126.68433			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			9.55500	105.92020	9.51500	106.10915		382,200,000,000.00	40,000,000	20,000,000	
Total SSN017 SPOT								382,200,000,000.00	40,000,000	20,000,000	

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 SSN017									382,200,000,000.00	40,000,000	20,000,000
SSN02: On 28/02/2031 Spot Bond			10.78500	78.08474	10.71500	78.44050			431,400,000,000.00	40,000,000	20,000,000
Total SSN021 SPOT									431,400,000,000.00	40,000,000	20,000,000
Total For SSN021									431,400,000,000.00	40,000,000	20,000,000
SSN02: On 25/09/2019 Spot Bond				100.80419		100.77491			0.00	40,000,000	0
Total SSN027 SPOT									0.00	40,000,000	0
Total For SSN027									0.00	40,000,000	0
SSN02: On 07/12/2023 Spot Bond				101.41497		101.38333			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				100.95891		100.93107			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.35964		101.33200			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				101.78465		101.75797			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03: On 01/06/2021 Spot Bond				101.43596		101.40686			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	100.00000	9.55000	99.97424			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond				100.30041		100.27067			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			8.61500	106.85662	8.55000	107.06413			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			4.39000	104.96919	4.39000	104.93535			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				100.36629		100.34070			0.00	0	0
Total SSN044 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 SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond				99.87291		99.84711				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond				100.42734		100.39763				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			3.83000	290.98586	3.83000	290.89681				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond				100.70113		100.67443				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond				100.17756		100.15720				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			6.36200	104.46102	6.29700	104.52184				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond				99.99981		99.97751				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond				99.77645		99.75324				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 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
SSN058 On 05/10/2022 Spot Bond				100.50083		100.47357				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.37000	174.05531	4.37000	173.99953				0.00	0	0
Total SSN061 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 SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.82000	130.78310	3.82000	130.74298				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			4.73000	100.03124	4.73000	99.99806				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			4.06000	95.68747	4.03000	95.90371				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.33000	174.57940	4.33000	174.52365				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				101.49601		101.46896				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				101.47839		101.45164				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond				101.43505		101.40904				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				100.97274		100.94422				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				100.95834		100.93021				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond				100.94671		100.91804				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond				100.30430		100.27421				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				107.96100		108.25500				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				103.85209		103.82439				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond				101.54471		101.51737				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond				101.16497		101.13568				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				102.02528		102.00114				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			4.20500	211.95924	4.20500	211.89225				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/10/2019 Spot Bond				102.37687		102.35465				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			9.07500	102.50506	9.03500	102.66626				0.00	0	0
Total SZ25 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 SZ25									0.00	0	0
T12A11 On 21/08/2019 Spot Bond				101.69043		101.66597			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			7.86000	103.93309	7.79500	103.91581			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				101.68016		101.65319			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			7.76000	107.14977	7.69500	107.19449			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond				101.65856		101.63233			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			7.86000	106.87436	7.79500	106.91870			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A19 On 21/08/2020 Spot Bond				101.54185		101.51495			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			7.81000	106.10708	7.74500	106.15149			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T13A21 On 21/08/2020 Spot Bond				101.63194		101.60734			0.00	0	0
Total T13A21 SPOT									0.00	0	0
Total For T13A21									0.00	0	0
T14A10 On 21/11/2019 Spot Bond				101.60475		101.57894			0.00	0	0
Total T14A10 SPOT									0.00	0	0
Total For T14A10									0.00	0	0
T14A11 On 21/11/2021 Spot Bond				101.64050		101.61414			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	102.85822	8.55000	102.83482			0.00	0	0
Total T14A12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond				101.48796		101.46395				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.45815		100.42956				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				100.15150		100.13236				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				99.93418		99.91201				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				101.13626		101.11049				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.87744		100.84984				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond				100.63526		100.60793				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond				101.11801		101.08973				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond				99.89604		99.87487				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				101.31757		101.29264				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond				100.39902		100.37169				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond				100.74676		100.71902				0.00	0	0
Total TFS154 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 TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond				101.21633		101.19134				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond				101.24072		101.21527				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				101.64334		101.61958				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond				100.85267		100.82644				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond				100.84346		100.81681				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16€ On 25/04/2020 Spot Bond				100.01945		99.99983				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				101.37040		101.34601				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				101.39482		101.37001				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				101.60481		101.57900				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			7.81000	104.00638	7.74500	103.98923				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				101.64074		101.61438				0.00	0	0
Total TH12A5 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 TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			7.72000	103.69974	7.65500	103.68289				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				101.64074		101.61438				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			7.83000	103.57729	7.76500	103.56016				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				101.72157		101.69397				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				101.72157		101.69397				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				101.72157		101.69397				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				101.72157		101.69397				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				101.92196		101.89431				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				101.92196		101.89431				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				101.86521		101.83539				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				101.86342		101.83363				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				102.44791		102.40908				0.00	0	0
Total TH12D1 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 TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.44720		102.40835				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.45215		102.41348				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.43717		102.39850				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				101.79331		101.76730				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			7.96000	105.35063	7.89500	105.39441				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				102.27207		102.24699				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			7.85000	105.90810	7.78500	105.95235				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				101.72146		101.69385				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				101.72325		101.69562				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				101.77531		101.74688				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				101.72102		101.69382				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				101.71607		101.68855				0.00	0	0
Total TH13B5 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 TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.84710		101.81756				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				101.86145		101.83169				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				101.86504		101.83523				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				101.88150		101.85179				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.94577		101.91471				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.43855		102.39986				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.43855		102.39986				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.49225		102.45272				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.44161		102.40304				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.47435		102.43510				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				101.88322		101.85952				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				101.66562		101.63888				0.00	0	0
Total TH14A3 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 TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.61000	106.99215	7.54500	107.11131				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				101.73142		101.70667				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				102.72580		102.70000				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			7.77000	104.95343	7.70500	105.07061				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.77508		101.74664				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				102.13904		102.11172				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				101.69972		101.67245				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				102.90289		101.83494				0.00	180,000,000	90,000,000
Total TH14C1 SPOT										0.00	180,000,000	90,000,000
Total For TH14C1										0.00	180,000,000	90,000,000
TH14C: On 21/11/2021 Spot Bond				103.07921		103.05078				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.80737		101.77843				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.40209		102.36395				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				102.36452		102.32696				0.00	0	0
Total TH14D2 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 TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				103.31986		103.28376				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.58658		101.56105				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.62261		101.59653				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	101.73419	9.82000	101.70769				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.81380		101.78885				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.43908		101.41312				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond				101.56145		101.53631				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond				101.57952		101.55410				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.66211		101.63542				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				101.64775		101.62128				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				102.35385		102.32780				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				101.74647		101.71848				0.00	0	0
Total TH15C1 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 TH15C1									0.00	0	0
TH15C: On 21/11/2022 Spot Bond				102.29386		102.26639			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.70340		101.67607			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0
TH15D: On 21/11/2022 Spot Bond				102.26812		102.23206			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				102.17857		102.14390			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH15D: On 21/11/2022 Spot Bond				102.08541		102.05218			0.00	0	0
Total TH15D3 SPOT									0.00	0	0
Total For TH15D3									0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.60000	101.56669	7.53000	101.58504			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	71.00449	100.00000	70.86978			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	108.40000	10.00000	108.37200			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				101.25335		101.22711			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond				101.26652		101.23948			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			8.40500	105.20400	8.34000	105.35754			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			8.91500	106.36862	8.85000	106.61054		142,640,000,000,000.00	16,000,000,000	8,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL25 SPOT									12,640,000,000,000.00	16,000,000,000	8,000,000,000
Total For TL25									12,640,000,000,000.00	16,000,000,000	8,000,000,000
TL26 On 25/11/2024 Spot Bond				102.59512		102.56810			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond				100.29895		100.27752			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			9.13500	102.96936	9.09500	103.12110		5,481,000,000,000.00	600,000,000	300,000,000	
Total TL28 SPOT								5,481,000,000,000.00	600,000,000	300,000,000	
Total For TL28								5,481,000,000,000.00	600,000,000	300,000,000	
TL29 On 24/04/2025 Spot Bond				100.04440		100.02214			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				101.12079		101.09400			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				101.14695		101.11958			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				102.71549		102.68485			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				100.66933		100.64291			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			7.81000	106.60743	7.74500	106.65693		453,014,014,112,000.00	58,004,355,200	29,009,921,800	
Total TN20 SPOT								53,014,014,112,000.00	58,004,355,200	29,009,921,800	
Total For TN20								53,014,014,112,000.00	58,004,355,200	29,009,921,800	
TN20/R On 17/09/2020 Spot Bond			100.00000	49.40698	100.00000	49.29824			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	32.22537	100.00000	32.15444			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			8.66500	109.85028	8.60000	110.06458		46,097,800,000,000.00	5,320,000,000	18,033,000,000	
Total TN23 SPOT								16,097,800,000,000.00	5,320,000,000	18,033,000,000	
Total For TN23								16,097,800,000,000.00	5,320,000,000	18,033,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.68419	100.00000	15.64966			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			9.55500	103.85849	9.51500	104.01273		647,505,612,936,000.00	67,766,155,200	23,180,000,000	
Total TN25 SPOT								17,505,612,936,000.00	67,766,155,200	23,180,000,000	
Total For TN25								17,505,612,936,000.00	67,766,155,200	23,180,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.16511	100.00000	14.13341			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			9.73500	97.05915	9.69500	97.25190		27,258,000,000,000.00	2,800,000,000	700,000,000	
Total TN27 SPOT								17,258,000,000,000.00	2,800,000,000	700,000,000	
Total For TN27								17,258,000,000,000.00	2,800,000,000	700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.56187	100.00000	10.53863			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			10.42000	103.58783	10.35000	104.01903		216,319,200,000,000.00	20,760,000,000	11,880,000,000	
Total TN30 SPOT								16,319,200,000,000.00	20,760,000,000	11,880,000,000	
Total For TN30								16,319,200,000,000.00	20,760,000,000	11,880,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	121.34759	8.00000	121.32158			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			11.49500	97.26050	11.43500	97.68261		195,415,000,000,000.00	17,000,000,000	10,000,000,000	
Total TN40 SPOT								15,415,000,000,000.00	17,000,000,000	10,000,000,000	
Total For TN40								15,415,000,000,000.00	17,000,000,000	10,000,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.13805	10.75000	103.10854			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	108.40000	10.00000	108.37200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA01:On 30/11/2020 Spot Bond			7.92000	103.43791	7.85500	103.49899				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			8.11000	103.09858	8.04500	103.16128				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A1:On 14/12/2020 Spot Bond			7.91000	103.38823	7.84500	103.45173				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond				101.13569		101.10562				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond				101.16405		101.13329				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond				101.28303		101.24941				0.00	270,000,000	135,000,000
Total TRA2C1 SPOT										0.00	270,000,000	135,000,000
Total For TRA2C1										0.00	270,000,000	135,000,000
TRA2C:On 14/12/2020 Spot Bond				101.32831		101.29360				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				101.62200		101.58019				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				101.62200		101.58019				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				101.76470		101.74020				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				101.80859		101.78348				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			8.31500	103.79726	8.25000	103.96148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A1 On 14/11/2020 Spot Bond				101.75475		101.73039				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A7 On 14/11/2022 Spot Bond				101.79268		101.76779				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				102.09496		102.06585				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B1 On 14/11/2022 Spot Bond				102.05321		102.02468				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				100.27385		100.24653				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A1 On 13/04/2022 Spot Bond				100.29129		100.26238				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A2 On 13/04/2024 Spot Bond				100.29935		100.26968				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A3 On 13/04/2024 Spot Bond			8.61500	105.19823	8.55000	105.42794				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				100.33018		100.29770				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ111 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
TRQ121 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
TRQ131 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14I On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22E On 19/03/2020 Spot Bond				94.74243		94.72281				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP22E On 10/10/2019 Spot Bond				98.41869		98.39789				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23C On 09/04/2020 Spot Bond				94.54772		94.52659				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP231 On 07/11/2019 Spot Bond				97.83423		97.81341				0.00	0	0
Total TSP231 SPOT										0.00	0	0
Total For TSP231										0.00	0	0
TSP23E On 07/05/2020 Spot Bond				93.94927		93.92812				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP23C On 09/07/2020 Spot Bond				92.89922		92.87888				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond				99.88215		102.21867				0.00	270,000,000	135,000,000
Total TU1A11 SPOT										0.00	270,000,000	135,000,000
Total For TU1A11										0.00	270,000,000	135,000,000
TU1B11 On 31/01/2025 Spot Bond				99.85801		102.63700				0.00	130,000,000	65,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TU1B11 SPOT										0.00	130,000,000	65,000,000
Total For TU1B11										0.00	130,000,000	65,000,000
TU1D1 On 31/01/2025 Spot Bond				99.84786		102.81322				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.56337		100.54008				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
TWC30 On 25/07/2019 Spot Bond					0.00000	101.92267				0.00	0	0
Total TWC300 SPOT										0.00	0	0
Total For TWC300										0.00	0	0
TWC30 On 31/07/2019 Spot Bond				101.81818		101.79728				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				101.50273		101.48186				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				101.20529		101.18451				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				101.31489		101.29402				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				101.05605		101.03534				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				100.42949		100.40904				0.00	0	0
Total TWC306 SPOT										0.00	0	0
Total For TWC306										0.00	0	0
TWC30 On 09/10/2019 Spot Bond				100.32688		100.30645				0.00	0	0
Total TWC307 SPOT										0.00	0	0
Total For TWC307										0.00	0	0
TWC30 On 16/10/2019 Spot Bond				100.22446		100.20405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC308 SPOT									0.00	0	0
Total For TWC308									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.09000	108.07968	8.02500	108.15517			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			9.95500	110.70477	9.91500	110.87450			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA4U SPOT									0.00	0	0
Total For VCJA4U									0.00	0	0
VCJA5U On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0
VCJA6U On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA6U SPOT									0.00	0	0
Total For VCJA6U									0.00	0	0
VCJA7U On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA7U SPOT									0.00	0	0
Total For VCJA7U									0.00	0	0
VCJA8U 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
VCJA9U 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
VCJB1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.13186		101.10463				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				100.91062		100.88274				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.47233		100.44288				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond				100.10088		100.01441				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				99.94396		99.92133				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				101.79380		101.76818				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				101.47631		101.45012				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
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
VR853L On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR853U SPOT										0.00	0	0
Total For VR853U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				100.87930		100.85169				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				100.68866		100.66081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond				101.51884		101.49052				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			6.85000	103.15227	6.78500	103.18664				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			7.15500	104.55399	7.09000	104.64689				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	30.72065	100.00000	30.65304				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			6.26000	98.88072	6.19500	98.87562				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.96e+017	745,824,927,700	237,918,799,851
Total for SPOT :										1.96e+017	745,824,927,700	237,918,799,851

Contract 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									1.96e+017	745,825,380,153	237,919,995,881
Total Options									0.00	0	140,444
Grand Total:									1.96e+017	745,825,380,153	237,920,136,325