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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/07/2019

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			10.88773	78.77487	10.72357	79.74299			0.00	0	0
ES33 On 07/11/2019 Bond Future			11.01575	76.49279	10.84518	77.47946			0.00	0	350
ES33 On 06/02/2020 Bond Future			11.13884	77.87415	10.96196	78.87862			0.00	0	0
ES33 On 07/05/2020 Bond Future			11.25519	75.53668	11.07183	76.56001			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 01/08/2019 Bond Future			11.23772	80.03378	11.08358	81.06389			0.00	0	0
ES42 On 07/11/2019 Bond Future			11.36544	77.30342	11.20526	78.35317			0.00	0	4,919
ES42 On 06/02/2020 Bond Future			11.48356	78.69938	11.31762	79.76811			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.60026	75.90709	11.42822	76.99588			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 01/08/2019 Bond Future			136.56675	136.56675	136.69516	136.69516			0.00	0	597
I2025 On 07/11/2019 Bond Future			139.22187	139.22187	139.35277	139.35277			0.00	0	1,451
I2025 On 06/02/2020 Bond Future			140.29554	140.29554	140.42869	140.42869			0.00	0	0
I2025 On 07/05/2020 Bond Future			142.95226	142.95226	143.08809	143.08809			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												0.00	0	2,048
Total For I2025												0.00	0	2,048
I2029	On	01/08/2019	Bond Future			102.77073	102.77073	103.02715	103.02715			0.00	0	454
I2029	On	07/11/2019	Bond Future			103.67472	103.67472	103.93605	103.93605			0.00	0	4,260
I2029	On	06/02/2020	Bond Future			105.57185	105.57185	105.83797	105.83797			0.00	0	0
I2029	On	07/05/2020	Bond Future			106.45824	106.45824	106.72947	106.72947			0.00	0	0
Total I2029 Future												0.00	0	4,714
Total For I2029												0.00	0	4,714
I2033	On	01/08/2019	Bond Future			103.62489	103.62489	104.21612	104.21612			33,159,964.80	320	320
I2033	On	07/11/2019	Bond Future			104.46991	104.46991	105.07257	105.07257			33,430,371.20	320	6,140
I2033	On	06/02/2020	Bond Future			106.38169	106.38169	106.99535	106.99535			0.00	0	0
I2033	On	07/05/2020	Bond Future			107.20026	107.20026	107.82562	107.82562			0.00	0	0
Total I2033 Future												66,590,336.00	640	6,460
Total For I2033												66,590,336.00	640	6,460
I2038	On	01/08/2019	Bond Future			121.60161	121.60161	121.94585	121.94585			0.00	0	3,406
I2038	On	07/11/2019	Bond Future			123.96587	123.96587	124.31674	124.31674			0.00	0	21,624
I2038	On	06/02/2020	Bond Future			124.57603	124.57603	124.93319	124.93319			0.00	0	0
I2038	On	07/05/2020	Bond Future			126.93518	126.93518	127.29923	127.29923			0.00	0	0
Total I2038 Future												0.00	0	25,030
Total For I2038												0.00	0	25,030
I2046	On	01/08/2019	Bond Future			114.51240	114.51240	114.92179	114.92179			171,768,600.00	1,500	7,052
I2046	On	07/11/2019	Bond Future			115.01972	115.01972	115.43690	115.43690			115,019,720.00	1,000	16,994
I2046	On	06/02/2020	Bond Future			117.12432	117.12432	117.54925	117.54925			0.00	0	0
I2046	On	07/05/2020	Bond Future			117.59384	117.59384	118.02686	118.02686			0.00	0	0
Total I2046 Future												286,788,320.00	2,500	24,046
Total For I2046												286,788,320.00	2,500	24,046
I2050	On	01/08/2019	Bond Future			117.86341	117.86341	118.33336	118.33336			0.00	0	5,822
I2050	On	07/11/2019	Bond Future			120.15501	120.15501	120.63376	120.63376			0.00	0	12,746
I2050	On	06/02/2020	Bond Future			120.51809	120.51809	121.00568	121.00568			0.00	0	0
I2050	On	07/05/2020	Bond Future			122.80015	122.80015	123.29711	123.29711			0.00	0	0
Total I2050 Future												0.00	0	18,568
Total For I2050												0.00	0	18,568
R186	On	01/08/2019	Bond Future			8.34360	113.00009	8.17359	113.99684		5.77	404,653,322.29	3,581	59,760
R186	On	07/11/2019	Bond Future			8.40268	115.16680	8.22361	116.18263		5.73	430,378,331.60	3,737	149,521
R186	On	06/02/2020	Bond Future			8.45636	111.94237	8.26823	112.97655		6.06	0.00	0	0
R186	On	07/05/2020	Bond Future			8.50063	114.03695	8.30271	115.09057		6.22	0.00	0	0
Total R186 Future												835,031,653.89	7,318	209,281
R186	On	01/08/2019	Bond Future	9.53	Call			7,644.60000	7.64460	6,647,850	6.84	0.00	0	0

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	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Call			7,698.42000	7.69842	6,701,670	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.54	Put			0.00000	0.00000	0,000	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Call			7,590.74000	7.59074	6,593,990	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.52	Put			0.00000	0.00000	0,000	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Put			118.14000	0.11814	491,420	6.04	0.00	0	0
R186	On	01/08/2019	Bond Future	8.30	Call			860.35000	0.86035	236,880	6.04	0.00	0	6,000
R186	On	01/08/2019	Bond Future	9.05	Put			0.00000	0.00000	0,000	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.05	Call			5,018.42000	5.01842	4,021,670	6.84	0.00	0	6,000
R186	On	01/08/2019	Bond Future	10.08	Call			10,552.29000	10.55229	9,555,540	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	10.08	Put			0.00000	0.00000	0,000	6.84	0.00	0	6,000
R186	On	01/08/2019	Bond Future	8.38	Put			48.29000	0.04829	258,390	6.14	0.00	0	0
R186	On	01/08/2019	Bond Future	8.38	Call			1,256.97000	1.25697	470,320	6.14	0.00	0	0
R186	On	01/08/2019	Bond Future	8.70	Put			0.38000	0.00038	4,660	6.52	0.00	0	3,100
R186	On	01/08/2019	Bond Future	8.70	Call			3,050.01000	3.05001	2,057,540	6.52	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Call			5,958.17000	5.95817	4,961,420	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	9.22	Put			0.00000	0.00000	0,000	6.84	0.00	0	0
R186	On	01/08/2019	Bond Future	8.55	Call			2,196.30000	2.19630	1,235,780	6.34	0.00	0	0
R186	On	01/08/2019	Bond Future	8.55	Put			4.69000	0.00469	40,920	6.34	0.00	0	0
R186	On	01/08/2019	Bond Future	8.00	Put			1,089.31000	1.08931	2,028,620	5.77	0.00	0	0
R186	On	01/08/2019	Bond Future	8.00	Call			59.72000	0.05972	2,280	5.77	0.00	0	620
R186	On	01/08/2019	Bond Future	7.75	Put			2,534.36000	2.53436	3,530,500	5.60	0.00	0	0
R186	On	01/08/2019	Bond Future	7.75	Call			0.61000	0.00061	0,000	5.60	0.00	0	620
R186	On	07/11/2019	Bond Future	8.95	Call			4,394.24000	4.39424	3,563,840	6.67	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			346.12000	0.34612	531,550	6.67	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			4,441.52000	4.44152	3,607,900	6.68	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			338.99000	0.33899	521,200	6.68	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			4,347.08000	4.34708	3,519,950	6.66	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			353.39000	0.35339	542,090	6.66	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Call			3,387.80000	3.38780	2,641,180	6.42	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			545.55000	0.54555	814,760	6.42	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.23	Put			1,444.81000	1.44481	1,991,630	5.89	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,481.27000	1.48127	1,012,260	5.89	0.00	0	5,000
R186	On	07/11/2019	Bond Future	8.20	Call			1,392.65000	1.39265	942,690	5.87	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,527.47000	1.52747	2,093,340	5.87	0.00	0	7,500
R186	On	06/02/2020	Bond Future	8.56	Call			2,974.38000	2.97438	2,357,620	6.34	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,375.73000	1.37573	1,793,150	6.34	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			3,011.11000	3.01111	2,390,280	6.35	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,358.19000	1.35819	1,771,540	6.35	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,937.82000	2.93782	2,325,160	6.33	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,393.47000	1.39347	1,814,990	6.33	0.00	0	0

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R186	On	07/05/2020	Bond Future	8.07	Call		1,883.47000	1.88347	1,461,850	6.01	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put		3,138.82000	3.13882	3,770,820	6.01	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call		1,910.59000	1.91059	1,485,140	6.02	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put		3,111.63000	3.11163	3,739,800	6.02	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call		1,937.50000	1.93750	1,508,250	6.03	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put		3,084.25000	3.08425	3,708,620	6.03	0.00	0	0
Total R186 Option											0.00	0	39,840
Total For R186											835,031,653.89	7,318	249,121
R197	On	01/08/2019	Bond Future			303.48469	303.48469	303.69466	303.69466		0.00	0	762
R197	On	07/11/2019	Bond Future			309.38502	309.38502	309.59893	309.59893		0.00	0	2,507
R197	On	06/02/2020	Bond Future			307.38786	307.38786	307.60556	307.60556		0.00	0	0
R197	On	07/05/2020	Bond Future			313.20914	313.20914	313.43120	313.43120		0.00	0	0
Total R197 Future											0.00	0	3,269
Total For R197											0.00	0	3,269
R202	On	01/08/2019	Bond Future			233.71374	233.71374	233.69097	233.69097		0.00	0	1,628
R202	On	07/11/2019	Bond Future			238.25782	238.25782	238.23413	238.23413		0.00	0	9,082
R202	On	06/02/2020	Bond Future			238.54977	238.54977	238.52565	238.52565		0.00	0	0
R202	On	07/05/2020	Bond Future			243.06710	243.06710	243.04277	243.04277		0.00	0	0
Total R202 Future											0.00	0	10,710
Total For R202											0.00	0	10,710
R2023	On	01/08/2019	Bond Future			7.43622	104.30789	7.29054	104.76124	2.11	130,697,786.17	1,253	34,410
R2023	On	07/11/2019	Bond Future			7.46088	102.37753	7.30166	102.83957	2.55	169,230,057.09	1,653	52,086
R2023	On	06/02/2020	Bond Future			7.48083	104.22642	7.30668	104.69676	2.61	0.00	0	0
R2023	On	07/05/2020	Bond Future			7.46443	102.24271	7.27319	102.72194	2.76	0.00	0	0
Total R2023 Future											299,927,843.26	2,906	86,496
R2023	On	01/08/2019	Bond Future	8.94	Call		4,990.80000	4.99080	4,537,450	3.03	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.94	Put		0.00000	0.00000	0,000	3.03	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Call		5,020.13000	5.02013	4,566,780	3.03	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.95	Put		0.00000	0.00000	0,000	3.03	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Call		4,961.47000	4.96147	4,508,120	3.03	0.00	0	0
R2023	On	01/08/2019	Bond Future	8.93	Put		0.00000	0.00000	0,000	3.03	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Put		143.57000	0.14357	222,740	3.42	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call		2,119.94000	2.11994	1,735,680	3.44	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put		140.96000	0.14096	218,740	3.44	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call		2,145.79000	2.14579	1,760,160	3.45	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put		138.41000	0.13841	214,820	3.45	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call		2,094.15000	2.09415	1,711,280	3.42	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call		1,175.84000	1.17584	907,010	2.81	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put		600.08000	0.60008	801,590	2.81	0.00	0	0

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			1,195.02000	1.19502	923,970	2.82	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			592.37000	0.59237	791,660	2.82	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,214.01000	1.21401	940,760	2.83	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			584.47000	0.58447	781,560	2.83	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			534.46000	0.53446	383,510	2.53	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,452.41000	1.45241	1,780,690	2.53	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			512.63000	0.51263	365,890	2.51	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,481.43000	1.48143	1,813,920	2.51	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			523.48000	0.52348	374,640	2.52	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,466.86000	1.46686	1,797,250	2.52	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												299,927,843.26	2,906	86,496
R2030	On	01/08/2019	Bond Future			9.02917	93.24535	8.82436	94.56394		8.42	40,654,972.60	436	7,346
R2030	On	07/11/2019	Bond Future			9.09795	95.03320	8.88491	96.37708		8.39	41,434,475.20	436	71,178
R2030	On	06/02/2020	Bond Future			9.16284	92.74076	8.94159	94.10885		8.81	0.00	0	0
R2030	On	07/05/2020	Bond Future			9.22350	94.47620	8.99366	95.86997		9.28	0.00	0	0
Total R2030 Future												82,089,447.80	872	78,524
R2030	On	01/08/2019	Bond Future	8.67	Put			1,116.02000	1.11602	2,332,350	8.33	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.67	Call			105.84000	0.10584	3,580	8.33	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.15	Put			17.11000	0.01711	149,170	9.00	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.24	Call			2,655.68000	2.65568	1,389,940	9.16	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.24	Put			5.15000	0.00515	58,000	9.16	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.27	Put			3.35000	0.00335	40,910	9.22	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Put			0.00000	0.00000	0,000	9.96	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Put			641.48000	0.64148	1,694,140	8.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.77	Call			287.35000	0.28735	21,420	8.45	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.08	Call			1,681.98000	1.68198	603,790	8.87	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.08	Put			39.93000	0.03993	280,330	8.87	0.00	0	6,570
R2030	On	01/08/2019	Bond Future	9.22	Put			6.80000	0.00680	72,480	9.13	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.15	Call			2,102.18000	2.10218	915,650	9.00	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	8.35	Put			3,150.71000	3.15071	4,468,890	7.90	0.00	0	0
R2030	On	01/08/2019	Bond Future	8.35	Call			0.41000	0.00041	0,000	7.90	0.00	0	2,025
R2030	On	01/08/2019	Bond Future	9.22	Call			2,532.07000	2.53207	1,279,160	9.13	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.69	Call			5,409.71000	5.40971	4,091,180	9.88	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.69	Put			0.00000	0.00000	0,060	9.88	0.00	0	5,400
R2030	On	01/08/2019	Bond Future	9.27	Call			2,841.35000	2.84135	1,560,320	9.22	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Call			5,349.61000	5.34961	4,031,090	9.86	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.68	Put			0.00000	0.00000	0,070	9.86	0.00	0	4,771
R2030	On	01/08/2019	Bond Future	9.91	Call			6,718.36000	6.71836	5,399,770	9.96	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.91	Put			0.00000	0.00000	0,000	9.96	0.00	0	0

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			6,777.23000	6.77723	5,458,640	9.96	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.92	Put			0.00000	0.00000	0,000	9.96	0.00	0	0
R2030	On	01/08/2019	Bond Future	9.90	Call			6,659.43000	6.65943	5,340,840	9.96	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			2,561.19000	2.56119	1,787,440	8.80	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.76	Call			5,715.50000	5.71550	4,587,490	9.88	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			354.08000	0.35408	569,950	9.88	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.48	Call			4,293.75000	4.29375	3,285,350	9.43	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			602.73000	0.60273	938,210	9.43	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			1,162.18000	1.16218	1,717,940	8.83	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			2,643.70000	2.64370	1,855,580	8.83	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Call			5,405.74000	5.40574	4,300,160	9.80	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			398.79000	0.39879	637,090	9.80	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,789.57000	2.78957	3,741,050	8.25	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			951.91000	0.95191	559,510	8.25	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	8.95	Call			1,983.45000	1.98345	1,322,340	8.60	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			4,244.61000	4.24461	3,241,300	9.41	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			614.01000	0.61401	954,580	9.41	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Put			1,204.50000	1.20450	1,774,630	8.80	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.95	Put			1,570.15000	1.57015	2,252,920	8.60	0.00	0	5,000
R2030	On	07/11/2019	Bond Future	8.57	Put			2,917.88000	2.91788	3,890,940	8.22	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			883.99000	0.88399	513,170	8.22	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			4,343.03000	4.34303	3,329,620	9.44	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			591.63000	0.59163	922,100	9.44	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			3,233.42000	3.23342	2,472,650	9.29	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,944.00000	1.94400	2,551,320	9.29	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			3,272.28000	3.27228	2,506,330	9.30	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,921.58000	1.92158	2,523,720	9.30	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			3,195.00000	3.19500	2,439,450	9.27	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,966.92000	1.96692	2,579,460	9.27	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,762.35000	3.76235	4,571,570	9.06	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			2,533.81000	2.53381	1,944,740	9.07	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,729.67000	3.72967	4,534,370	9.07	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			2,474.42000	2.47442	1,894,430	9.05	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,794.91000	3.79491	4,608,690	9.05	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			2,504.20000	2.50420	1,919,650	9.06	0.00	0	0
Total R2030 Option												0.00	0	53,091
Total For R2030												82,089,447.80	872	131,615
R2032	On	01/08/2019	Bond Future			9.38479	94.56340	9.20010	95.84848		9.41	123,972,617.40	1,311	22,951
R2032	On	07/11/2019	Bond Future			9.46249	92.21689	9.27079	93.52662		9.74	0.00	0	47,314
R2032	On	06/02/2020	Bond Future			9.53426	93.88225	9.33577	95.21556		9.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future			9.60043	91.47825	9.39482	92.83665		10.84	0.00	0	0
Total R2032 Future												123,972,617.40	1,311	70,265
R2032	On	01/08/2019	Bond Future	10.09	Put			0.00000	0.00000	0,060	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Call			6,035.04000	6.03504	4,750,010	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.10	Put			0.00000	0.00000	0,050	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Call			6,098.99000	6.09899	4,813,950	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.11	Put			0.00000	0.00000	0,040	11.12	0.00	0	0
R2032	On	01/08/2019	Bond Future	10.09	Call			5,971.02000	5.97102	4,686,000	11.12	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			4,000.04000	4.00004	3,099,090	10.95	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			970.96000	0.97096	1,379,740	10.95	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,901.14000	3.90114	3,011,130	10.91	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			1,003.98000	1.00398	1,423,700	10.91	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,950.49000	3.95049	3,054,990	10.93	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			987.34000	0.98734	1,401,570	10.93	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,900.60000	2.90060	2,236,260	9.89	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,601.17000	2.60117	3,270,140	9.89	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,937.45000	2.93745	2,267,840	9.90	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,570.51000	2.57051	3,234,210	9.90	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,974.80000	2.97480	2,299,930	9.91	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,540.42000	2.54042	3,198,860	9.91	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,339.20000	4.33920	5,115,350	10.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,921.09000	2.92109	2,334,690	10.79	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,302.17000	4.30217	5,074,170	10.79	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,859.02000	2.85902	2,280,920	10.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,376.48000	4.37648	5,156,780	10.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,889.97000	2.88997	2,307,720	10.78	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												123,972,617.40	1,311	70,265
R2035	On	01/08/2019	Bond Future			9.63988	97.71995	9.46525	99.06436		10.18	0.00	0	73,166
R2035	On	07/11/2019	Bond Future			9.72179	95.09274	9.54086	96.46292		10.58	0.00	0	89,532
R2035	On	06/02/2020	Bond Future			9.79999	96.81010	9.61285	98.20494		10.62	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.86644	94.11671	9.67309	95.53777		11.89	0.00	0	0
Total R2035 Future												0.00	0	162,698
R2035	On	01/08/2019	Bond Future	10.23	Call			5,685.98000	5.68598	4,342,150	11.99	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.23	Put			0.07000	0.00007	0,650	11.99	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Call			5,756.95000	5.75695	4,413,040	12.01	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.24	Put			0.06000	0.00006	0,560	12.01	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Call			5,614.93000	5.61493	4,271,190	11.97	0.00	0	0
R2035	On	01/08/2019	Bond Future	10.22	Put			0.09000	0.00009	0,760	11.97	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Put			5,447.50000	5.44750	6,603,150	10.08	0.00	0	0

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			515.71000	0.51571	301,180	10.08	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			2,346.64000	2.34664	3,086,660	10.97	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			2,186.77000	2.18677	1,556,610	10.97	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			5,692.89000	5.69289	4,638,990	12.41	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Put			1,345.05000	1.34505	1,841,400	11.68	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			767.77000	0.76777	1,084,050	12.41	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.88	Call			3,867.89000	3.86789	2,987,890	11.70	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			1,323.30000	1.32330	1,813,480	11.70	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,920.16000	3.92016	3,034,040	11.72	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			1,302.07000	1.30207	1,786,130	11.72	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,816.06000	3.81606	2,942,230	11.68	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			3,034.78000	3.03478	2,365,160	10.74	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			3,131.68000	3.13168	3,856,900	10.74	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			3,074.52000	3.07452	2,399,380	10.75	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			3,096.00000	3.09600	3,815,700	10.75	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,995.28000	2.99528	2,331,190	10.72	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			3,167.69000	3.16769	3,898,440	10.72	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Call			3,356.75000	3.35675	2,730,640	11.87	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,807.88000	4.80788	5,602,830	11.87	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			3,391.97000	3.39197	2,761,570	11.88	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,767.15000	4.76715	5,557,810	11.88	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			3,321.38000	3.32138	2,699,570	11.86	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,848.55000	4.84855	5,647,800	11.86	0.00	0	0
Total R2035 Option												0.00	0	10,500
Total For R2035												0.00	0	173,198
R2037	On	01/08/2019	Bond Future			9.75968	89.66782	9.59513	90.93919		11.28	0.00	0	43,753
R2037	On	07/11/2019	Bond Future			9.83700	91.38709	9.66683	92.68290		11.23	0.00	0	62,273
R2037	On	06/02/2020	Bond Future			9.91013	88.77824	9.73443	90.09737		11.81	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.97966	90.43959	9.79828	91.78351		12.64	0.00	0	0
Total R2037 Future												0.00	0	106,026
R2037	On	01/08/2019	Bond Future	10.31	Put			0.16000	0.00016	1,190	13.00	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Call			5,189.83000	5.18983	3,919,850	12.97	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.29	Put			0.22000	0.00022	1,610	12.97	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Call			5,261.14000	5.26114	3,990,970	12.99	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.30	Put			0.19000	0.00019	1,390	12.99	0.00	0	0
R2037	On	01/08/2019	Bond Future	10.31	Call			5,332.37000	5.33237	4,062,030	13.00	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,680.22000	3.68022	2,863,640	12.06	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			1,391.11000	1.39111	1,870,340	12.06	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			3,578.72000	3.57872	2,774,270	12.02	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			1,437.90000	1.43790	1,929,260	12.02	0.00	0	0

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			3,629.25000	3.62925	2,818,710	12.04	0.00	0	0
R2037 On 07/11/2019 Bond Future	9.96	Put			1,414.24000	1.41424	1,899,510	12.04	0.00	0	0
R2037 On 06/02/2020 Bond Future	9.67	Call			2,936.15000	2.93615	2,321,780	12.03	0.00	0	0
R2037 On 06/02/2020 Bond Future	9.67	Put			3,427.31000	3.42731	4,132,070	12.03	0.00	0	0
R2037 On 06/02/2020 Bond Future	9.68	Call			2,974.75000	2.97475	2,355,240	12.04	0.00	0	0
R2037 On 06/02/2020 Bond Future	9.68	Put			3,389.42000	3.38942	4,089,040	12.04	0.00	0	0
R2037 On 06/02/2020 Bond Future	9.66	Call			2,897.80000	2.89780	2,288,580	12.02	0.00	0	0
R2037 On 06/02/2020 Bond Future	9.66	Put			3,465.55000	3.46555	4,175,460	12.02	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.60	Put			4,884.70000	4.88470	5,634,030	12.50	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Call			3,415.33000	3.41533	2,816,690	12.51	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Put			4,843.18000	4.84318	5,588,460	12.51	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Call			3,344.66000	3.34466	2,754,140	12.49	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Put			4,926.18000	4.92618	5,679,580	12.49	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.60	Call			3,380.06000	3.38006	2,785,470	12.50	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	106,026
R2040 On 01/08/2019 Bond Future			9.87471	92.51522	9.71517	93.83650		11.73	0.00	0	21,345
R2040 On 07/11/2019 Bond Future			9.95252	94.28911	9.78763	95.63564		11.69	0.00	0	40,301
R2040 On 06/02/2020 Bond Future			10.02612	91.48213	9.85594	92.85298		12.32	0.00	0	0
R2040 On 07/05/2020 Bond Future			10.09616	93.19407	9.92058	94.59064		13.22	0.00	0	0
Total R2040 Future									0.00	0	61,646
R2040 On 01/08/2019 Bond Future	10.38	Put			0.48000	0.00048	2,960	13.64	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.36	Call			5,163.18000	5.16318	3,845,170	13.61	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.36	Put			0.65000	0.00065	3,920	13.61	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.37	Call			5,239.54000	5.23954	3,921,110	13.63	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.37	Put			0.56000	0.00056	3,410	13.63	0.00	0	0
R2040 On 01/08/2019 Bond Future	10.38	Call			5,315.79000	5.31579	3,996,990	13.64	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.03	Call			3,566.09000	3.56609	2,752,010	12.14	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.03	Put			1,597.50000	1.59750	2,129,950	12.14	0.00	0	0
R2040 On 07/11/2019 Bond Future	9.30	Put			4,940.63000	4.94063	6,003,810	10.87	0.00	0	0
R2040 On 07/11/2019 Bond Future	9.30	Call			770.32000	0.77032	486,970	10.87	0.00	0	1,260
R2040 On 07/11/2019 Bond Future	10.04	Call			3,619.23000	3.61923	2,798,510	12.16	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.04	Put			1,570.84000	1.57084	2,096,650	12.16	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.05	Call			3,672.83000	3.67283	2,845,540	12.18	0.00	0	0
R2040 On 07/11/2019 Bond Future	10.05	Put			1,544.76000	1.54476	2,064,000	12.18	0.00	0	0
R2040 On 07/11/2019 Bond Future	9.80	Put			2,355.34000	2.35534	3,051,510	11.77	0.00	0	0
R2040 On 07/11/2019 Bond Future	9.80	Call			2,457.44000	2.45744	1,807,080	11.77	0.00	0	1,260
R2040 On 06/02/2020 Bond Future	9.74	Put			3,854.53000	3.85453	4,613,610	12.31	0.00	0	0
R2040 On 06/02/2020 Bond Future	9.75	Call			2,941.69000	2.94169	2,324,460	12.32	0.00	0	0
R2040 On 06/02/2020 Bond Future	9.75	Put			3,811.62000	3.81162	4,565,240	12.32	0.00	0	0

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			2,981.83000	2.98183	2,359,160	12.33	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,769.10000	3.76910	4,517,280	12.33	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,901.82000	2.90182	2,290,050	12.31	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			3,716.45000	3.71645	3,090,720	13.20	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,271.12000	5.27112	6,041,960	13.20	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Call			3,754.73000	3.75473	3,124,830	13.21	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,226.80000	5.22680	5,993,470	13.21	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			3,793.21000	3.79321	3,159,130	13.22	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,182.80000	5.18280	5,945,290	13.22	0.00	0	0
Total R2040 Option												0.00	0	2,520
Total For R2040												0.00	0	64,166
R2044	On	01/08/2019	Bond Future			9.92958	89.36740	9.78005	90.62400		12.39	19,839,562.80	222	23,935
R2044	On	07/11/2019	Bond Future			10.00514	91.08099	9.85071	92.36163		12.36	116,128,262.25	1,275	36,426
R2044	On	06/02/2020	Bond Future			10.07652	88.34132	9.91726	89.64505		13.06	0.00	0	0
R2044	On	07/05/2020	Bond Future			10.14438	89.99447	9.98019	91.32274		14.04	0.00	0	0
Total R2044 Future												135,967,825.05	1,497	60,361
R2044	On	01/08/2019	Bond Future	9.86	Put			347.73000	0.34773	914,330	12.60	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.86	Call			1,023.26000	1.02326	333,260	12.60	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.53	Call			6,018.78000	6.01878	4,762,670	14.23	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Put			806.30000	0.80630	1,693,000	12.37	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.74	Call			464.70000	0.46470	94,800	12.37	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.27	Call			4,015.02000	4.01502	2,775,980	13.58	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Put			0.99000	0.00099	5,340	13.86	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Put			3,695.49000	3.69549	4,949,120	11.56	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.36	Call			3.02000	0.00302	0,050	11.56	0.00	0	100
R2044	On	01/08/2019	Bond Future	10.40	Put			0.75000	0.00075	4,060	13.91	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.38	Call			4,870.93000	4.87093	3,618,680	13.86	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.27	Put			4.44000	0.00444	22,000	13.58	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.53	Put			0.11000	0.00011	0,600	14.23	0.00	0	100
R2044	On	01/08/2019	Bond Future	9.39	Put			3,426.00000	3.42600	4,677,240	11.64	0.00	0	0
R2044	On	01/08/2019	Bond Future	9.39	Call			5.47000	0.00547	0,110	11.64	0.00	0	228
R2044	On	01/08/2019	Bond Future	10.39	Call			4,948.21000	4.94821	3,695,410	13.89	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.39	Put			0.86000	0.00086	4,660	13.89	0.00	0	0
R2044	On	01/08/2019	Bond Future	10.40	Call			5,025.38000	5.02538	3,772,090	13.91	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.06	Put			1,755.72000	1.75572	2,279,350	12.91	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Call			3,536.74000	3.53674	2,773,390	12.93	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.07	Put			1,727.30000	1.72730	2,244,590	12.93	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Call			3,431.70000	3.43170	2,681,060	12.89	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Put			2,948.49000	2.94849	3,691,520	12.34	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.74	Call			2,011.29000	2.01129	1,473,680	12.34	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			6,157.65000	6.15765	5,162,160	14.01	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.05	Put			1,784.76000	1.78476	2,314,760	12.89	0.00	0	0
R2044	On	07/11/2019	Bond Future	10.52	Put			821.03000	0.82103	1,106,180	14.01	0.00	0	328
R2044	On	07/11/2019	Bond Future	10.06	Call			3,483.97000	3.48397	2,726,960	12.91	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Put			6,302.61000	6.30261	7,405,290	11.22	0.00	0	0
R2044	On	07/11/2019	Bond Future	9.19	Call			459.99000	0.45999	282,030	11.22	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Put			4,149.80000	4.14980	4,886,800	13.07	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			1,342.22000	1.34222	1,652,120	15.02	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			2,870.09000	2.87009	2,298,190	13.09	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,104.46000	4.10446	4,836,290	13.09	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			2,909.86000	2.90986	2,332,810	13.10	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,059.51000	4.05951	4,786,190	13.10	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			2,830.58000	2.83058	2,263,850	13.07	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			8,144.30000	8.14430	9,215,010	11.96	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			826.64000	0.82664	593,620	11.96	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,241.72000	4.24172	4,989,050	13.05	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			2,752.41000	2.75241	2,196,010	13.05	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			8,040.34000	8.04034	7,046,510	15.02	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Call			3,877.88000	3.87788	3,272,640	14.09	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			5,374.58000	5.37458	6,097,610	14.09	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			3,917.20000	3.91720	3,308,030	14.11	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			5,329.75000	5.32975	6,048,850	14.11	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			3,838.75000	3.83875	3,237,450	14.08	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			5,419.73000	5.41973	6,146,700	14.08	0.00	0	0
Total R2044 Option												0.00	0	2,952
Total For R2044												135,967,825.05	1,497	63,313
R2048	On	01/08/2019	Bond Future			9.91460	92.76191	9.75499	94.14395		12.28	71,983,242.16	776	27,029
R2048	On	07/11/2019	Bond Future			9.99119	90.10310	9.82629	91.51162		12.84	69,920,005.60	776	91,792
R2048	On	06/02/2020	Bond Future			10.06394	91.73035	9.89385	93.16425		12.95	0.00	0	0
R2048	On	07/05/2020	Bond Future			10.12625	89.00539	9.95107	90.46613		14.62	0.00	0	0
Total R2048 Future												141,903,247.76	1,552	118,821
R2048	On	01/08/2019	Bond Future	10.36	Call			5,050.81000	5.05081	3,675,250	14.23	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.36	Put			1.39000	0.00139	7,870	14.23	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Call			4,892.31000	4.89231	3,518,620	14.20	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.34	Put			1.83000	0.00183	10,180	14.20	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Call			4,971.60000	4.97160	3,596,920	14.21	0.00	0	0
R2048	On	01/08/2019	Bond Future	10.35	Put			1.59000	0.00159	8,950	14.21	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Call			3,490.58000	3.49058	2,672,420	13.31	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			1,839.92000	1.83992	2,430,280	13.31	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			3,544.43000	3.54443	2,719,190	13.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/11/2019	Bond Future	10.03	Put			1,810.00000	1.81000	2,393,280	13.33	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			3,437.02000	3.43702	2,626,010	13.28	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			1,870.28000	1.87028	2,467,790	13.28	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			4,347.99000	4.34799	5,172,360	12.91	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			2,760.18000	2.76018	2,162,080	12.88	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,444.70000	4.44470	5,280,500	12.88	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			2,799.99000	2.79999	2,196,160	12.90	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,396.27000	4.39627	5,226,340	12.90	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			2,839.81000	2.83981	2,230,280	12.91	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			4,025.98000	4.02598	3,358,230	14.65	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			5,493.90000	5.49390	6,286,890	14.65	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			4,066.60000	4.06660	3,394,510	14.66	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			5,447.55000	5.44755	6,236,200	14.66	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			3,985.89000	3.98589	3,322,470	14.64	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			5,540.91000	5.54091	6,338,230	14.64	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												141,903,247.76	1,552	118,821
R207	On	01/08/2019	Bond Future			6.26600	100.82109	6.26035	100.82355		0.14	0.00	0	2,784
R207	On	07/11/2019	Bond Future			4.83279	102.75427	4.81897	102.75673		0.06	0.00	0	3,328
Total R207 Future												0.00	0	6,112
R207	On	01/08/2019	Bond Future	7.34	Put			0.00000	0.00000	0,000	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Call			472.20000	0.47220	469,740	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.35	Put			0.00000	0.00000	0,000	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Call			463.57000	0.46357	461,110	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.33	Put			0.00000	0.00000	0,000	0.22	0.00	0	0
R207	On	01/08/2019	Bond Future	7.34	Call			467.89000	0.46789	465,430	0.22	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			495.32000	0.49532	497,780	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			493.51000	0.49351	495,970	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			491.71000	0.49171	494,170	0.10	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	6,112
R208	On	01/08/2019	Bond Future			6.29092	103.05872	6.28941	103.06107		0.53	7,007,992.96	68	2,868
R208	On	07/11/2019	Bond Future			6.10150	101.63141	6.09972	101.63375		0.67	6,910,935.88	68	10,137
R208	On	06/02/2020	Bond Future			5.82126	103.46679	5.81911	103.46914		0.63	0.00	0	0
R208	On	07/05/2020	Bond Future			5.30735	101.99846	5.30447	102.00095		0.61	0.00	0	0
Total R208 Future												13,918,928.84	136	13,005
R208	On	01/08/2019	Bond Future	8.15	Call			2,836.26000	2.83626	2,833,910	1.26	0.00	0	0

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	1.26	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Call			2,851.21000	2.85121	2,848,860	1.26	0.00	0	0
R208	On	01/08/2019	Bond Future	8.16	Put			0.00000	0.00000	0,000	1.26	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Call			2,866.16000	2.86616	2,863,810	1.26	0.00	0	0
R208	On	01/08/2019	Bond Future	8.17	Put			0.00000	0.00000	0,000	1.26	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			26.16000	0.02616	25,840	1.28	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			969.09000	0.96909	966,430	1.27	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			27.35000	0.02735	27,030	1.27	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			981.47000	0.98147	978,820	1.28	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Put			26.74000	0.02674	26,430	1.28	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Call			993.87000	0.99387	991,210	1.28	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			441.77000	0.44177	439,570	0.78	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			103.20000	0.10320	103,350	0.78	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			450.85000	0.45085	448,640	0.78	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			101.42000	0.10142	101,560	0.78	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			432.98000	0.43298	430,790	0.77	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			105.28000	0.10528	105,440	0.77	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			484.06000	0.48406	485,820	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			57.65000	0.05765	56,900	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			477.36000	0.47736	479,100	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			53.72000	0.05372	53,000	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			490.82000	0.49082	492,590	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			55.66000	0.05566	54,930	0.56	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												13,918,928.84	136	13,005
R209	On	01/08/2019	Bond Future			9.64446	74.30904	9.47983	75.38837		11.61	0.00	0	64,725
R209	On	07/11/2019	Bond Future			9.71673	72.58251	9.54673	73.68258		12.11	0.00	0	86,612
R209	On	06/02/2020	Bond Future			9.78316	73.89333	9.60802	75.01318		12.23	0.00	0	0
R209	On	07/05/2020	Bond Future			9.84464	72.12396	9.66418	73.26481		13.60	0.00	0	0
Total R209 Future												0.00	0	151,337
R209	On	01/08/2019	Bond Future	10.16	Call			4,313.33000	4.31333	3,235,790	13.56	0.00	0	0
R209	On	01/08/2019	Bond Future	10.16	Put			0.32000	0.00032	2,110	13.56	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Call			4,373.90000	4.37390	3,296,120	13.58	0.00	0	0
R209	On	01/08/2019	Bond Future	10.17	Put			0.28000	0.00028	1,830	13.58	0.00	0	0
R209	On	01/08/2019	Bond Future	10.15	Call			4,252.70000	4.25270	3,175,430	13.54	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Put			0.00000	0.00000	0,010	13.73	0.00	0	7,541
R209	On	01/08/2019	Bond Future	10.15	Put			0.37000	0.00037	2,430	13.54	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Put			1,312.56000	1.31256	2,294,400	11.70	0.00	0	0
R209	On	01/08/2019	Bond Future	9.30	Call			106.60000	0.10660	9,110	11.70	0.00	0	0
R209	On	01/08/2019	Bond Future	9.80	Put			32.10000	0.03210	138,880	12.78	0.00	0	0

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			2,110.03000	2.11003	1,137,480	12.78	0.00	0	0
R209	On	01/08/2019	Bond Future	10.46	Call			6,097.55000	6.09755	5,018,230	13.73	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Put			4,679.97000	4.67997	5,613,850	11.02	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			407.67000	0.40767	241,480	11.02	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			2,692.99000	2.69299	3,401,890	11.86	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			1,254.89000	1.25489	863,720	11.86	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.77	Call			2,763.01000	2.76301	2,110,130	12.55	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Put			1,258.66000	1.25866	1,689,570	12.62	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			1,323.18000	1.32318	1,770,370	12.55	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.81	Call			2,931.22000	2.93122	2,256,700	12.64	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			1,237.80000	1.23780	1,663,350	12.64	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,973.85000	2.97385	2,294,030	12.66	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			1,217.24000	1.21724	1,637,490	12.66	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,888.81000	2.88881	2,219,650	12.62	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,388.64000	2.38864	1,881,340	12.24	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,026.44000	3.02644	3,638,990	12.24	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,420.71000	2.42071	1,909,020	12.26	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,993.08000	2.99308	3,601,240	12.26	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,356.57000	2.35657	1,853,680	12.23	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,059.89000	3.05989	3,676,850	12.23	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,920.56000	2.92056	2,413,960	13.56	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,243.19000	4.24319	4,877,440	13.56	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,950.86000	2.95086	2,440,850	13.57	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,207.91000	4.20791	4,838,750	13.57	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,890.42000	2.89042	2,387,220	13.54	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,278.71000	4.27871	4,916,360	13.54	0.00	0	0
Total R209 Option												0.00	0	31,541
Total For R209												0.00	0	182,878
R210	On	01/08/2019	Bond Future			191.53109	191.53109	191.51335	191.51335			68,951,192.40	360	360
R210	On	07/11/2019	Bond Future			192.64869	192.64869	192.63053	192.63053			69,353,528.40	360	2,132
R210	On	06/02/2020	Bond Future			196.17407	196.17407	196.15548	196.15548			0.00	0	0
R210	On	07/05/2020	Bond Future			197.23827	197.23827	197.21952	197.21952			0.00	0	0
Total R210 Future												138,304,720.80	720	2,492
Total For R210												138,304,720.80	720	2,492
R212	On	01/08/2019	Bond Future			160.60513	160.60513	160.70896	160.70896			160,605,130.00	1,000	5,006
R212	On	07/11/2019	Bond Future			163.72766	163.72766	163.83343	163.83343			163,727,660.00	1,000	3,684
R212	On	06/02/2020	Bond Future			164.47784	164.47784	164.58544	164.58544			0.00	0	0
R212	On	07/05/2020	Bond Future			167.59256	167.59256	167.70237	167.70237			0.00	0	0
Total R212 Future												324,332,790.00	2,000	8,690

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									324,332,790.00	2,000	8,690
R213 On 01/08/2019 Bond Future			9.24445	87.27139	9.04967	88.50184		9.02	0.00	0	14,755
R213 On 07/11/2019 Bond Future			9.31982	85.39477	9.11765	86.64874		9.39	0.00	0	22,684
R213 On 06/02/2020 Bond Future			9.39182	86.93694	9.18231	88.21354		9.51	0.00	0	0
R213 On 07/05/2020 Bond Future			9.45141	85.01050	9.23448	86.31105		10.44	0.00	0	0
Total R213 Future									0.00	0	37,439
R213 On 01/08/2019 Bond Future	9.98	Put			0.00000	0.00000	0,020	10.64	0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Call			5,726.77000	5.72677	4,496,330	10.66	0.00	0	0
R213 On 01/08/2019 Bond Future	9.99	Put			0.00000	0.00000	0,010	10.66	0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Call			5,784.86000	5.78486	4,554,420	10.67	0.00	0	0
R213 On 01/08/2019 Bond Future	10.00	Put			0.00000	0.00000	0,010	10.67	0.00	0	0
R213 On 01/08/2019 Bond Future	9.98	Call			5,668.62000	5.66862	4,438,190	10.64	0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Call			3,709.90000	3.70990	2,824,880	10.30	0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			758.40000	0.75840	1,127,350	10.30	0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			3,617.81000	3.61781	2,743,360	10.26	0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			785.96000	0.78596	1,165,480	10.26	0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			3,663.77000	3.66377	2,784,010	10.28	0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			772.06000	0.77206	1,146,270	10.28	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Put			2,265.06000	2.26506	2,886,900	9.82	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Call			2,838.40000	2.83840	2,178,670	9.84	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Put			2,239.96000	2.23996	2,856,830	9.84	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Call			2,766.80000	2.76680	2,117,020	9.81	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Put			2,290.42000	2.29042	2,917,240	9.81	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Call			2,802.50000	2.80250	2,147,740	9.82	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Call			2,604.73000	2.60473	2,051,030	10.47	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Put			3,916.96000	3.91696	4,663,810	10.47	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Call			2,545.91000	2.54591	2,000,340	10.44	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Put			3,981.86000	3.98186	4,736,840	10.44	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Call			2,575.08000	2.57508	2,025,460	10.45	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Put			3,949.14000	3.94914	4,700,070	10.45	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	37,439
R214 On 01/08/2019 Bond Future			9.89457	72.76519	9.73998	73.81191		12.71	28,378,424.10	390	10,386
R214 On 07/11/2019 Bond Future			9.97083	70.86399	9.81128	71.93078		13.25	27,636,956.10	390	15,483
R214 On 06/02/2020 Bond Future			10.04323	72.14377	9.87882	73.22977		13.32	0.00	0	0
R214 On 07/05/2020 Bond Future			10.10525	70.19432	9.93605	71.30070		14.90	0.00	0	0
Total R214 Future									56,015,380.20	780	25,869
R214 On 01/08/2019 Bond Future	10.33	Call			3,868.06000	3.86806	2,828,200	14.68	0.00	0	0
R214 On 01/08/2019 Bond Future	10.33	Put			1.85000	0.00185	8,710	14.68	0.00	0	0
R214 On 01/08/2019 Bond Future	10.34	Call			3,930.43000	3.93043	2,889,790	14.70	0.00	0	0

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			1.62000	0.00162	7,700	14.70	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Call			3,805.62000	3.80562	2,766,640	14.67	0.00	0	0
R214	On	01/08/2019	Bond Future	10.32	Put			2.10000	0.00210	9,840	14.67	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Call			2,818.28000	2.81828	2,195,490	13.71	0.00	0	0
R214	On	07/11/2019	Bond Future	10.01	Put			1,493.51000	1.49351	1,937,510	13.71	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Call			2,860.54000	2.86054	2,232,570	13.73	0.00	0	0
R214	On	07/11/2019	Bond Future	10.02	Put			1,470.15000	1.47015	1,908,970	13.73	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Call			2,776.41000	2.77641	2,158,850	13.68	0.00	0	0
R214	On	07/11/2019	Bond Future	10.00	Put			1,517.35000	1.51735	1,966,580	13.68	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			2,325.57000	2.32557	1,856,320	13.27	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,468.99000	3.46899	4,085,740	13.27	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Call			2,357.09000	2.35709	1,883,670	13.28	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,431.97000	3.43197	4,044,550	13.28	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			2,389.04000	2.38904	1,911,430	13.29	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,395.48000	3.39548	4,003,870	13.29	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Call			3,227.99000	3.22799	2,720,000	14.91	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,409.16000	4.40916	5,007,550	14.91	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			3,259.70000	3.25970	2,748,510	14.92	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,372.94000	4.37294	4,968,130	14.92	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			3,196.44000	3.19644	2,691,650	14.90	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,445.64000	4.44564	5,047,230	14.90	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												56,015,380.20	780	25,869
Total for Bond												2,504,843,111.00	22,232	1,439,620
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			669.01400	669.01400	677.14600	677.14600			0.00	0	61
GOVI On 07/11/2019 GOVI			681.84200	681.84200	690.12900	690.12900			0.00	0	1,020
GOVI On 06/02/2020 GOVI			694.15600	694.15600	702.59300	702.59300			0.00	0	0
GOVI On 07/05/2020 GOVI			707.14000	707.14000	715.73500	715.73500			0.00	0	0
Total GOVI Future									0.00	0	1,081
GOVI On 01/08/2019 GOVI	638.68	Call			384,660.00000	38.46600	303,340,000		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			384,560.00000	38.45600	303,240,000		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			384,760.00000	38.47600	303,440,000		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			172,190.00000	17.21900	89,320,000		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			172,090.00000	17.20900	89,220,000		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			172,290.00000	17.22900	89,420,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			5,470.00000	0.54700	89,840,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			5,570.00000	0.55700	89,940,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			5,370.00000	0.53700	89,740,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			42,550.00000	4.25500	128,500,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			42,650.00000	4.26500	128,600,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			42,450.00000	4.24500	128,400,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	1,081
Total for GOVI									0.00	0	1,081
AL37 On 01/08/2019 Index Future			651.07000	651.07000	654.38500	654.38500			0.00	0	0
AL37 On 07/11/2019 Index Future			663.55400	663.55400	666.93200	666.93200			0.00	0	0
AL37 On 06/02/2020 Index Future			675.53700	675.53700	678.97700	678.97700			0.00	0	0
AL37 On 07/05/2020 Index Future			688.17300	688.17300	691.67800	691.67800			0.00	0	0

Contract 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			754.76600	754.76600	763.20500	763.20500			0.00	0	0
AL7T On 07/11/2019 Index Future			769.23800	769.23800	777.83900	777.83900			0.00	0	120
AL7T On 06/02/2020 Index Future			783.13100	783.13100	791.88700	791.88700			0.00	0	0
AL7T On 07/05/2020 Index Future			797.77900	797.77900	806.69900	806.69900			0.00	0	0
Total AL7T Future									0.00	0	120
Total For AL7T									0.00	0	120
ALBI On 01/08/2019 Index Future			675.97500	675.97500	683.90100	683.90100			0.00	0	394
ALBI On 07/11/2019 Index Future			688.93700	688.93700	697.01400	697.01400			0.00	0	216
ALBI On 06/02/2020 Index Future			701.37900	701.37900	709.60200	709.60200			0.00	0	0
ALBI On 07/05/2020 Index Future			714.49800	714.49800	722.87500	722.87500			0.00	0	0
Total ALBI Future									0.00	0	610
Total For ALBI									0.00	0	610
IGOV On 01/08/2019 Index Future			261.73300	261.73300	262.15300	262.15300			0.00	0	119
IGOV On 07/11/2019 Index Future			266.82100	266.82100	267.24900	267.24900		80,046,300.00		30	934
IGOV On 06/02/2020 Index Future			271.70400	271.70400	272.14000	272.14000			0.00	0	0
IGOV On 07/05/2020 Index Future			276.84900	276.84900	277.29300	277.29300			0.00	0	0
Total IGOV Future								80,046,300.00		30	1,053
Total For IGOV								80,046,300.00		30	1,053
Total for Index								80,046,300.00		30	1,783
JIBAR F On 18/09/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.54000	95.54000	95.33000	95.33000			0.00	0	51
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :								2,584,889,411.00		22,262	1,442,535
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.82338			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			8.18500	104.79236	8.18500	104.76940			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	108.10700	10.00000	108.07900			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	102.05327	10.84000	102.02394			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	104.57224	11.37000	104.54081			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	104.78818	11.81000	104.75552			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	36.00999	100.00000	35.93072			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	33.50866	100.00000	33.43367			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	108.54200	10.00000	108.51300			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.74000	4.74000	4.74000	281.35502			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0

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					0.00000	101.68002				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.17051				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					0.00000	100.09997				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.30417				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	103.24251				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.51489				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	103.33719				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.72019				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.77811				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.72350				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.51100				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.00325				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					0.00000	100.52496				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.34136				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					0.00000	102.34321				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.42840				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.47060				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.96964				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					0.00000	101.83956				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	101.74190				0.00	150,000,000	50,000,000
Total ABFN31 SPOT										0.00	150,000,000	50,000,000
Total For ABFN31										0.00	150,000,000	50,000,000
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.97378				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					0.00000	102.12401				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.03832				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	99.82967				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					0.00000	100.02684				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	99.82220				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					0.00000	100.15493				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	102.77035				0.00	100,200,000	50,100,000
Total ABK10 SPOT										0.00	100,200,000	50,100,000
Total For ABK10										0.00	100,200,000	50,100,000
ABK12 On 20/05/2022 Spot Bond					0.00000	102.19416				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.48145				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.95433				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	101.79911				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	5.71000	5.71000	149.02674				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	62.94295	100.00000	62.79095				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	6.26000	6.26000	132.32735				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	24.18952	100.00000	24.13110				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			8.09000	8.09000	8.09000	126.42889			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	11.97718	100.00000	11.94841			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	93.25777			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.05000	203.13661	4.05000	203.07327			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	130.00810			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	176.65099			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			3.95000	3.95000	3.95000	218.28216			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			8.90000	8.90000	8.90000	99.72254			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			9.57500	9.57500	9.57500	105.92068			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.56000	7.56000	7.56000	100.96914			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			10.12000	10.12000	10.12000	103.04245			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			7.58500	105.76838	7.58500	105.74687			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			7.73500	103.08583	7.73500	103.06457			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	101.98195	9.20000	101.95703			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			8.26500	105.47494	8.26500	105.45173			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			7.39500	104.31254	7.39500	104.29195			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.22000	106.48932	8.22000	106.46601			0.00	0	200,000,000
Total ABS15 SPOT									0.00	0	200,000,000
Total For ABS15									0.00	0	200,000,000
ABS16 On 11/11/2025 Spot Bond			8.86000	109.53380	8.86000	109.50800			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.01000	111.65347	9.01000	111.62673			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			8.26000	108.83736	8.26000	108.81342			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			7.80500	101.64082	7.80500	101.61956		390,250,000,000.00		50,000,000	0
Total ABS6 SPOT								390,250,000,000.00		50,000,000	0
Total For ABS6								390,250,000,000.00		50,000,000	0
ABS7 On 11/09/2026 Spot Bond			8.81000	103.32684	8.81000	103.30264			0.00	0	4,060,000,000
Total ABS7 SPOT									0.00	0	4,060,000,000
Total For ABS7									0.00	0	4,060,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.31793	100.00000	12.29082			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			3.59000	3.59000	3.59000	294.04654			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	158.61768	2.96000	158.57274				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			11.02000	11.02000	11.02000	100.24368				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
ACL08€ On 25/11/2020 Spot Bond			10.00000	108.54200	10.00000	108.51300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.09400				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.07242				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			7.88500	7.88500	7.88500	101.88813				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	228.66616				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	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
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.04566				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	108.54200	10.00000	108.51300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.04893				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	101.04026				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.50791				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.06716				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.07050				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.07050				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.08889				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20€ On 20/12/2022 Spot Bond					0.00000	101.08889				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20€ On 30/01/2023 Spot Bond					0.00000	154.24305				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL20€ On 14/02/2023 Spot Bond					0.00000	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					0.00000	97.99316				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.03596				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	102.00777				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.09175				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.03162				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.01541				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.86812				0.00	75,000,000	25,000,000
Total AECI01 SPOT										0.00	75,000,000	25,000,000
Total For AECI01										0.00	75,000,000	25,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	102.43003				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	101.68969				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.69922				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.65588				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	102.43821				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AGT01 On 10/10/2023 Spot Bond					0.00000	102.34195				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					0.00000	102.03588				0.00	0	800,000,000
Total AGT02 SPOT										0.00	0	800,000,000
Total For AGT02										0.00	0	800,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.31553				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.04048				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.07188				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.31077				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					0.00000	100.30916				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.32682				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.34445				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.40198				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.41950				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	102.24597				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					0.00000	101.72596				0.00	160,000,000	80,000,000
Total AHF5A2 SPOT										0.00	160,000,000	80,000,000
Total For AHF5A2										0.00	160,000,000	80,000,000
AHF5A: On 21/08/2023 Spot Bond			9.50000	105.54296	9.50000	105.51591				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.78316				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.85940				0.00	220,000,000	110,000,000
Total AHF5C1 SPOT										0.00	220,000,000	110,000,000
Total For AHF5C1										0.00	220,000,000	110,000,000
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.39251				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			8.92000	111.53728	8.92000	111.51069				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			8.59000	104.12626	8.59000	104.10246				0.00	0	100,000,000
Total AIR04 SPOT										0.00	0	100,000,000
Total For AIR04										0.00	0	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			10.60500	97.84137	10.60500	97.81390				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			4.19000	181.26405	4.19000	181.20686				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.05476				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.20891				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.68441				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	102.31806				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					0.00000	100.91164				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.14181				0.00	150,000,000	50,000,000
Total APF08 SPOT										0.00	150,000,000	50,000,000
Total For APF08										0.00	150,000,000	50,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	100.14565				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			4.20000	236.32126	4.20000	236.24664			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					0.00000	102.03726			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.21500	212.06110	4.21500	211.99407			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04L On 21/11/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN05L On 22/04/2020 Spot Bond					0.00000	100.20604			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					0.00000	100.02318			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					0.00000	99.99987			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					0.00000	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					0.00000	99.82005			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.16529			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.00237			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.84999			0.00	0	4,900,000
Total ASN083 SPOT									0.00	0	4,900,000
Total For ASN083									0.00	0	4,900,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.61204			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	134.21109			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	100.20249			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	102.05081			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	89.43752			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	101.47230			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					0.00000	101.34681			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					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	101.30431				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	101.29355				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					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.69000	155.87112	3.69000	155.82387				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.23893				0.00	187,200,000	93,600,000
Total ASN143 SPOT										0.00	187,200,000	93,600,000
Total For ASN143										0.00	187,200,000	93,600,000
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	85.33379				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	99.85159				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	99.85904				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	155.70373	3.73500	155.65634				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					0.00000	54.61931				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	101.50330				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15(On 31/03/2028 Spot Bond			4.78000	169.06629	4.78000	169.01029				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					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	99.78725				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	101.80685				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16(On 20/06/2021 Spot Bond					0.00000	101.84926				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17(On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0

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					0.00000	101.41046				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.14508				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.17924				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.77355				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.52000	103.21519	4.52000	103.18158				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.98087				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.98974				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.05114				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.96868				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	102.14121				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					0.00000	101.52722				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					0.00000	101.58012				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					0.00000	101.40740				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					0.00000	101.49581				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					0.00000	101.14292				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					0.00000	100.98628				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					0.00000	99.81802				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					0.00000	101.91816				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					0.00000	101.83059				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					0.00000	101.77934				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					0.00000	101.23037				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					0.00000	100.90403				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					0.00000	101.02948				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31(On 20/12/2023 Spot Bond					0.00000	101.20756				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31(On 17/01/2020 Spot Bond					0.00000	106.12686				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					0.00000	101.29906				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond					0.00000	99.99986				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond					0.00000	100.74953				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			4.15500	4.15500	4.15500	95.03234				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			4.34500	4.34500	4.34500	92.73095				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32(On 20/06/2024 Spot Bond					0.00000	100.99572				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					0.00000	101.08128				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33(On 09/05/2024 Spot Bond					0.00000	99.69606				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33(On 20/06/2024 Spot Bond					0.00000	101.00026				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			4.28000	106.79960	4.28000	106.76551				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					0.00000	101.04024				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					0.00000	101.26996				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					0.00000	101.24520				0.00	120,000,000	60,000,000
Total ASN344 SPOT										0.00	120,000,000	60,000,000
Total For ASN344										0.00	120,000,000	60,000,000
ASN346 On 20/06/2024 Spot Bond					0.00000	100.65186				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN351 On 20/06/2024 Spot Bond					0.00000	100.73277				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					0.00000	100.21389				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					0.00000	102.00032				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			7.80500	103.64679	7.80500	103.62511				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			7.83500	106.67253	7.83500	106.65026				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	103.22459	9.30000	103.19910				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					0.00000	102.36254				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.04534				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	100.39350				0.00	59,800,000	164,900,000
Total BAW25 SPOT										0.00	59,800,000	164,900,000
Total For BAW25										0.00	59,800,000	164,900,000
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					0.00000	102.51326				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.72107				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.31567				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.12097				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.59047				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.29788				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			11.18500	11.18500	11.18500	102.02135				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					0.00000	100.99569				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.94108				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.85867				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.94886				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					0.00000	101.78573				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					0.00000	100.94118				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			10.99000	10.99000	10.99000	101.43976				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					0.00000	100.89060				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					0.00000	100.89060				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					0.00000	100.89060				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			11.63000	11.63000	11.63000	106.48088				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					0.00000	101.30596				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					0.00000	101.26481				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.09816				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					0.00000	101.09904				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.18191				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.46537				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.22075				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					0.00000	101.06565				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					0.00000	101.08417				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					0.00000	101.08417				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					0.00000	101.08417				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					0.00000	101.31299				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					0.00000	99.72381				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.17801				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.84398				0.00	200,000,000	100,000,000
Total BCJ17 SPOT										0.00	200,000,000	100,000,000
Total For BCJ17										0.00	200,000,000	100,000,000
BD0302 On 18/04/2028 Spot Bond			8.57500	8.57500	8.57500	99.50990				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	10.30249	100.00000	10.27969				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	99.86020				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					0.00000	102.70506				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			8.54500	102.74749	8.54500	102.72405				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					0.00000	100.97322				0.00	0	1,260,000,000
Total BGL03 SPOT										0.00	0	1,260,000,000
Total For BGL03										0.00	0	1,260,000,000
BGL04 On 05/02/2020 Spot Bond			8.28500	100.73438	8.28500	100.71179				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			9.68500	106.28751	9.68500	106.26019				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.74539				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			10.16000	109.07841	10.16000	109.04904				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.70443				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			9.38500	105.98480	9.38500	105.95839				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	99.83001				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			10.16500	106.47492	10.16500	106.44623				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	106.31314				0.00	450,000,000	535,000,000
Total BGL12 SPOT										0.00	450,000,000	535,000,000
Total For BGL12										0.00	450,000,000	535,000,000

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			8.81500	110.59977	8.81500	110.57341			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.42502			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.65584			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.95184			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.08963			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.08444			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.40003			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	108.48866			0.00	84,000,000	42,000,000
Total BGT01 SPOT									0.00	84,000,000	42,000,000
Total For BGT01									0.00	84,000,000	42,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.07462			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.73837			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.89391			0.00	0	0
Total BID09 SPOT									0.00	0	0
Total For BID09									0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.80409			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			8.33000	106.48916	8.33000	106.46553				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	101.12828				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					0.00000	101.09588				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					0.00000	99.97477				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.50347				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.89735				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.89269				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.38414				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.85862				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.15692				0.00	340,000,000	170,000,000
Total BPPF11 SPOT										0.00	340,000,000	170,000,000
Total For BPPF11										0.00	340,000,000	170,000,000
BPPF1 On 09/10/2019 Spot Bond					0.00000	100.49239				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.77180				0.00	100,000,000	50,000,000
Total BPPF13 SPOT										0.00	100,000,000	50,000,000
Total For BPPF13										0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BPPF1 On 22/03/2020 Spot Bond					0.00000	100.82453			0.00	0	0
Total BPPF15 SPOT									0.00	0	0
Total For BPPF15									0.00	0	0
BPPF16 On 23/07/2020 Spot Bond					0.00000	100.18311			0.00	110,000,000	55,000,000
Total BPPF16 SPOT									0.00	110,000,000	55,000,000
Total For BPPF16									0.00	110,000,000	55,000,000
BPPF17 On 23/01/2020 Spot Bond					0.00000	100.14328			0.00	0	0
Total BPPF17 SPOT									0.00	0	0
Total For BPPF17									0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A1U SPOT									0.00	0	0
Total For BS2A1U									0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A2U SPOT									0.00	0	0
Total For BS2A2U									0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.86702			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.85791			0.00	200,000,000	100,000,000
Total BWZ21B SPOT									0.00	200,000,000	100,000,000
Total For BWZ21B									0.00	200,000,000	100,000,000
BWZJ19 On 10/11/2019 Spot Bond					0.00000	102.18744			0.00	60,000,000	30,000,000
Total BWZJ19 SPOT									0.00	60,000,000	30,000,000
Total For BWZJ19									0.00	60,000,000	30,000,000
BWZJ21 On 10/11/2021 Spot Bond					0.00000	102.11716			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BWZJ23 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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					0.00000	102.35127			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			9.39000	104.90926	9.39000	104.88243			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	102.71999			0.00	74,000,000	37,000,000
Total CBL20 SPOT									0.00	74,000,000	37,000,000
Total For CBL20									0.00	74,000,000	37,000,000
CBL22 On 06/05/2020 Spot Bond			7.90500	102.40006	7.90500	102.37849			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.53260			0.00	0	220,000,000
Total CBL24 SPOT									0.00	0	220,000,000
Total For CBL24									0.00	0	220,000,000
CBL26 On 06/05/2021 Spot Bond			7.91000	107.74981	7.91000	107.72710		2,768,500,000,000.00		350,000,000	200,000,000
Total CBL26 SPOT								2,768,500,000,000.00		350,000,000	200,000,000
Total For CBL26								2,768,500,000,000.00		350,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL27 On 12/05/2020 Spot Bond					0.00000	102.57984			0.00	0	355,000,000
Total CBL27 SPOT									0.00	0	355,000,000
Total For CBL27									0.00	0	355,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	101.69361			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	99.99981			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			9.54500	110.93491	9.54500	110.90665			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			9.32000	110.34640	9.32000	110.31894			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.55000	111.04390	9.55000	111.01575			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			9.61000	9.61000	9.61000	103.41949			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	108.54180	10.00000	108.51350			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.72137			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	101.18496			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.15102			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.57417			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR32 On 21/07/2020 Spot Bond					0.00000	100.24325				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.11125				0.00	0	1,237,400,000
Total CGR33 SPOT										0.00	0	1,237,400,000
Total For CGR33										0.00	0	1,237,400,000
CGR38 On 13/02/2021 Spot Bond					0.00000	102.40155				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					0.00000	101.08617				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	99.82234				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	99.74518				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	100.78682				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	10.11000	10.11000	100.78026			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	153.47234	3.14000	153.35173			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	3.66000	3.66000	151.08759			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	108.54200	10.00000	108.51300			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	108.54200	10.00000	108.51300			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.54200	10.00000	108.51300			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/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
CLN313 On 14/11/2022 Spot Bond					0.00000	102.10376				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.18000	100.24203	10.18000	100.21499				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.70000	101.73806	10.70000	101.70925				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.14517				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	102.06176				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	101.14292				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	101.21834				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.42304				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.36000	108.18485	9.36000	108.15796				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	99.80864				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.50000	109.86277	11.50000	109.82939				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	99.80111				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond					0.00000	100.09562				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond					0.00000	109.21388				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			8.18500	106.10161	8.18500	106.07849				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	102.25358	10.98000	102.22388				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	103.94593	11.00000	103.91568				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	101.13183				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.29000	107.16227	11.29000	107.13029				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	101.22678				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	101.02393				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond					0.00000	100.10127				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38(On 20/09/2019 Spot Bond					0.00000	101.08361				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN39(On 20/12/2019 Spot Bond					0.00000	98.16910				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond					0.00000	101.02946				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					0.00000	101.25935				0.00	21,600,000	10,800,000
Total CLN396 SPOT										0.00	21,600,000	10,800,000
Total For CLN396										0.00	21,600,000	10,800,000
CLN397 On 20/06/2020 Spot Bond					0.00000	101.53712				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					0.00000	101.99456				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					0.00000	101.98406				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.02935				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					0.00000	97.09343				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.03475				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	102.38257				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	103.18235				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.46019				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.11333				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41: On 20/09/2020 Spot Bond					0.00000	101.89578				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	101.17503				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	100.39684				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	101.06256				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	101.22895				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	105.06506				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	100.12689				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	102.48357				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN429 On 20/12/2020 Spot Bond					0.00000	101.45480				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					0.00000	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					0.00000	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					0.00000	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					0.00000	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					0.00000	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					0.00000	101.12655				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	101.07799				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					0.00000	100.91156				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	146.54000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			8.08500	107.47335	8.08500	107.45021				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	154.87001	3.96000	154.82193				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45: On 31/01/2025 Spot Bond			6.21000	116.00471	6.21000	115.96167				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45: On 31/01/2025 Spot Bond			6.45000	114.61084	6.45000	114.56758				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45: On 20/12/2021 Spot Bond					0.00000	101.26360				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45: On 17/11/2021 Spot Bond					0.00000	101.93234				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45: On 29/11/2021 Spot Bond					0.00000	102.37225				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46: On 29/11/2021 Spot Bond					0.00000	101.62220				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46: On 15/02/2022 Spot Bond					0.00000	105.01132				0.00	119,800,000	59,900,000
Total CLN461 SPOT										0.00	119,800,000	59,900,000
Total For CLN461										0.00	119,800,000	59,900,000
CLN46: On 16/02/2022 Spot Bond			9.35500	108.78668	9.35500	108.75920				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46: On 13/03/2022 Spot Bond			9.11000	105.93990	9.11000	105.91426				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46: On 14/03/2020 Spot Bond					0.00000	101.13944				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46: On 27/03/2020 Spot Bond					0.00000	100.81358				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46: On 28/03/2020 Spot Bond					0.00000	100.81424				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN466 On 28/03/2022 Spot Bond					0.00000	101.91153				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	102.01533				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					0.00000	101.82745				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					0.00000	101.13730				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	24.48763	100.00000	24.43374				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					0.00000	101.82028				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					0.00000	101.96212				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					0.00000	103.56926				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					0.00000	102.33045				0.00	278,800,000	139,400,000
Total CLN484 SPOT										0.00	278,800,000	139,400,000
Total For CLN484										0.00	278,800,000	139,400,000
CLN485 On 02/12/2021 Spot Bond			8.28500	104.40581	8.28500	104.38265				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					0.00000	101.57264				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN487 On 07/12/2021 Spot Bond			11.79000	103.53052	11.79000	103.80455				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			8.59000	101.52340	8.59000	101.50019				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					0.00000	101.03131				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					0.00000	101.90794				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					0.00000	102.66093				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					0.00000	100.80874				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					0.00000	101.13645				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			10.78500	104.28890	10.78500	104.37010				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					0.00000	101.52946				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			9.19000	107.57714	9.19000	107.55088				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	103.00068				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					0.00000	103.79312				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN49(On 20/05/2021 Spot Bond					0.00000	101.82691				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50(On 10/10/2020 Spot Bond					0.00000	100.51803				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	100.52266				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.54037				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.54037				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50(On 24/10/2020 Spot Bond					0.00000	100.13936				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	101.57761				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN50(On 24/02/2020 Spot Bond					0.00000	101.88665				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN51(On 11/10/2020 Spot Bond					0.00000	100.51493				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					0.00000	98.92927				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN51(On 07/06/2022 Spot Bond					0.00000	101.70567				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN51(On 15/09/2022 Spot Bond			9.96000	102.47981	9.96000	103.68483				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN517 On 30/10/2022 Spot Bond			10.01000	101.66376	10.01000	102.45827				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.72544				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	102.13090	9.60000	101.54056				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.22470				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.02677				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.60762				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.97670				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	103.58233	9.20000	103.55701				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.14020				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	100.09187				0.00	120,000,000	60,000,000
Total CLN526 SPOT										0.00	120,000,000	60,000,000
Total For CLN526										0.00	120,000,000	60,000,000
CLN527 On 21/02/2024 Spot Bond					0.00000	105.37649				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	102.83860				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN529 On 29/11/2021 Spot Bond					0.00000	103.84603				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	101.17667				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					0.00000	101.22470				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					0.00000	101.74744				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					0.00000	101.08354				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					0.00000	100.33636				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			9.80000	9.80000	9.80000	102.77132				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					0.00000	98.30064				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					0.00000	100.02644				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					0.00000	102.00666				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN539 On 20/12/2023 Spot Bond					0.00000	101.34757				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN540 On 17/01/2024 Spot Bond					0.00000	100.39341				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54 On 20/12/2023 Spot Bond					0.00000	117.19300				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	101.57063				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					0.00000	102.69258				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	102.20009				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	100.38822				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			9.27000	108.23967	9.27000	108.21258				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			9.32000	106.61105	9.32000	106.58466				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			9.41000	105.67750	9.41000	105.65109				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			4.24000	4.24000	4.24000	104.15256				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	252.70278				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.24000	4.24000	4.24000	104.15170				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	105.26300				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN552 On 20/12/2023 Spot Bond					0.00000	121.27400				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN553 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN554 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN555 On 20/12/2020 Spot Bond					0.00000	101.21279				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN556 On 15/11/2023 Spot Bond					0.00000	102.00307				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	101.96480				0.00	300,000,000	150,000,000
Total CLN557 SPOT										0.00	300,000,000	150,000,000
Total For CLN557										0.00	300,000,000	150,000,000
CLN558 On 24/11/2024 Spot Bond					0.00000	101.73154				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	100.41936				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
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	109.13700				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	102.01809				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	101.42696	10.16000	102.15028				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			9.27000	105.60382	9.27000	106.32181				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN564 On 08/02/2024 Spot Bond					0.00000	99.78997			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					0.00000	101.69727			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					0.00000	100.42799			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					0.00000	101.45219			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					0.00000	101.94357			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					0.00000	102.12997			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					0.00000	102.15125			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			9.50000	103.65387	9.50000	104.34726			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					0.00000	102.02865			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					0.00000	102.06186			0.00	0	0
Total CLN573 SPOT									0.00	0	0
Total For CLN573									0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	101.94995			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					0.00000	101.08237			0.00	0	0
Total CLN575 SPOT									0.00	0	0
Total For CLN575									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN576 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	101.14819				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					0.00000	100.32819				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					0.00000	100.75571				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					0.00000	100.62624				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					0.00000	101.80068				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					0.00000	101.68820				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					0.00000	101.20465				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					0.00000	100.31077				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					0.00000	101.46617				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	101.20691				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					0.00000	101.23961				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN588 On 14/06/2022 Spot Bond					0.00000	100.96948				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					0.00000	100.99932				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					0.00000	101.10434				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					0.00000	100.80810				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			4.43000	123.01804	4.43000	99.98519				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					0.00000	100.67279				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					0.00000	100.70903				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					0.00000	100.56789				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					0.00000	100.52354				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.28116				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN598 On 02/04/2026 Spot Bond					0.00000	100.53272				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					0.00000	100.27622				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN60(On 18/06/2024 Spot Bond					0.00000	100.21635			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					0.00000	100.21635			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					0.00000	100.21089			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					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.57500	99.53272	8.57500	99.50990			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					0.00000	101.00254			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.04015			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.91728			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			8.38500	114.18401	8.38500	114.15838			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.26500	107.58474	8.26500	107.56107			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.83000	109.19742	9.83000	109.16880		19,660,000,000,000.00	2,000,000,000	1,000,000,000	
Total COJ08 SPOT								19,660,000,000,000.00	2,000,000,000	1,000,000,000	
Total For COJ08								19,660,000,000,000.00	2,000,000,000	1,000,000,000	
COJG01 On 09/06/2024 Spot Bond			8.77000	106.90591	8.77000	106.88084		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			9.42500	101.97848	9.42500	101.95283			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			10.96500	99.07224	10.96500	99.04334			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.92000	93.27020	10.92000	93.24311			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			11.40500	11.40500	11.40500	99.17573			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.03133			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	101.27571			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		15,000,000,000,000.00		150,000,000	75,000,000
Total CSA04U SPOT								15,000,000,000,000.00		150,000,000	75,000,000
Total For CSA04U								15,000,000,000,000.00		150,000,000	75,000,000
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total CSA05U SPOT								0.00		0	0
Total For CSA05U								0.00		0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total CSD04U SPOT								0.00		0	0
Total For CSD04U								0.00		0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total CSD05U SPOT								0.00		0	0
Total For CSD05U								0.00		0	0
DENG8 On 11/09/2019 Spot Bond					0.00000	101.19591			0.00	0	0
Total DENG83 SPOT									0.00	0	0
Total For DENG83									0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	100.88779			0.00	0	300,000,000
Total DENG84 SPOT									0.00	0	300,000,000
Total For DENG84									0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG8 On 21/09/2021 Spot Bond					0.00000	101.02114				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	100.81800				0.00	0	2,100,000,000
Total DENG86 SPOT										0.00	0	2,100,000,000
Total For DENG86										0.00	0	2,100,000,000
DENG8 On 28/09/2021 Spot Bond					0.00000	100.84446				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.89616				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	101.19593				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	99.97768				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					0.00000	94.10438				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					0.00000	101.88892				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.70876				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	103.12532				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.24000	9.24000	9.24000	106.99223				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.74494				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV2021 On 18/06/2021 Spot Bond			8.03500	102.75174	8.03500	102.72963			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			7.81500	100.63746	7.81500	100.61615			0.00	0	247,000,000
Total DV22 SPOT									0.00	0	247,000,000
Total For DV22									0.00	0	247,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	68.73042	100.00000	68.57662			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			8.34000	109.28253	8.34000	109.25787		319,957,428,000.00		38,364,200	4,771,200,100
Total DV23 SPOT								319,957,428,000.00		38,364,200	4,771,200,100
Total For DV23								319,957,428,000.00		38,364,200	4,771,200,100
DV23/R On 27/02/2023 Spot Bond			100.00000	19.07797	100.00000	19.03528		0.00	0	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	19.07797	100.00000	19.03528		0.00	0	0	0
Total DV23/R2023 SPOT								0.00	0	0	0
Total For DV23/R2023								0.00	0	0	0
DV24 On 18/02/2024 Spot Bond			8.49000	108.80604	8.49000	108.78104		0.00	0	0	0
Total DV24 SPOT								0.00	0	0	0
Total For DV24								0.00	0	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.35285	9.69000	104.32558		0.00	0	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.35285	9.69000	104.32558		0.00	0	0	0
Total DV24/R2023 SPOT								0.00	0	0	0
Total For DV24/R2023								0.00	0	0	0
DV29 On 18/02/2029 Spot Bond			10.84500	100.17185	10.84500	100.14263		0.00	0	0	0
Total DV29 SPOT								0.00	0	0	0
Total For DV29								0.00	0	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.53658	10.10000	104.50813		0.00	0	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.53658	10.10000	104.50813		0.00	0	0	0
Total DV29/R213 SPOT								0.00	0	0	0
Total For DV29/R213								0.00	0	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.65780		0.00	0	0	90,000,000
Total DVF20 SPOT								0.00	0	0	90,000,000
Total For DVF20								0.00	0	0	90,000,000
DVF20B On 28/03/2020 Spot Bond					0.00000	100.96058		0.00	0	0	0
Total DVF20B SPOT								0.00	0	0	0
Total For DVF20B								0.00	0	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	101.60365		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	100.37849				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.54134				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.36298				0.00	0	7,000,000,000
Total DVF22 SPOT										0.00	0	7,000,000,000
Total For DVF22										0.00	0	7,000,000,000
DVF22I On 29/08/2022 Spot Bond					0.00000	102.24403				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22I On 24/10/2022 Spot Bond					0.00000	100.13614				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.16671				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	101.07701				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					0.00000	100.70223				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	100.71648				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.37035				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2I On 31/05/2024 Spot Bond					0.00000	101.44369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB25 On 31/05/2026 Spot Bond					0.00000	101.47459				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	51.82821	100.00000	51.71224				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			7.87500	99.97843	7.87500	99.95687				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			7.99000	104.90263	7.99000	105.15104				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			8.04000	109.59597	8.04000	109.85709				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			7.89500	104.67336	7.89500	104.65134				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			7.99500	107.74393	7.99500	107.72098				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			8.90000	107.64738	8.90000	107.62191				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			4.46000	105.28951	4.46000	105.25561				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				0.00	0	0
Total EL001U SPOT										0.00	0	0
Total For EL001U										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.17000	95.74955	4.17000	95.71928				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	125.46103	2.25000	125.42791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.00000	131.64796	4.00000	131.60717				0.00	0	490,000,000
Total EL28 SPOT										0.00	0	490,000,000
Total For EL28										0.00	0	490,000,000
EL29 On 19/11/2029 Spot Bond			3.93000	118.47345	3.93000	118.43697				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.93000	115.85654	3.93000	115.82087				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			4.12000	105.80922	4.12000	105.77604				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			4.14000	97.31481	4.14000	97.28412				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	125.46103	2.25000	125.42791				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	104.59779				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	102.94989				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			7.71500	102.75184	7.71500	102.73071				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			7.68500	108.64472	7.68500	108.62246				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.94000	102.78218	9.94000	102.75510				0.00	0	200,000,000
Total EMM03 SPOT										0.00	0	200,000,000
Total For EMM03										0.00	0	200,000,000
EMM04 On 16/05/2028 Spot Bond			10.64500	10.64500	10.64500	96.93236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.69500	10.69500	10.69500	102.83849				0.00	0	999,999,900
Total EMM05 SPOT										0.00	0	999,999,900
Total For EMM05										0.00	0	999,999,900
EMM06 On 23/06/2025 Spot Bond			10.07000	10.07000	10.07000	101.47506				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			9.92000	9.92000	9.92000	102.41843				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			10.94500	10.94500	10.94500	85.35269				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.19242				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					0.00000	100.17936				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.35421				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	102.27989				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	99.95224				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	101.15322				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					0.00000	101.40262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond					0.00000	101.28249				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 07/11/2019 Spot Bond					0.00000	100.00291				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond					0.00000	101.84403				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 06/11/2020 Spot Bond					0.00000	100.43993				0.00	160,000,000	80,000,000
Total EPF012 SPOT										0.00	160,000,000	80,000,000
Total For EPF012										0.00	160,000,000	80,000,000
EPF012 On 28/05/2021 Spot Bond					0.00000	101.57008				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond					0.00000	101.43092				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	101.26771				0.00	150,000,000	50,000,000
Total EPF016 SPOT										0.00	150,000,000	50,000,000
Total For EPF016										0.00	150,000,000	50,000,000
EPF016 On 07/09/2023 Spot Bond					0.00000	101.28928				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	101.17478				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U 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
EPF05U On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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					0.00000	101.24783				0.00	130,000,000	65,000,000
Total EPFC39 SPOT										0.00	130,000,000	65,000,000
Total For EPFC39										0.00	130,000,000	65,000,000
EPFC4L On 06/11/2019 Spot Bond					0.00000	99.97461				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					0.00000	101.30182				0.00	128,000,000	64,000,000
Total EPFC42 SPOT										0.00	128,000,000	64,000,000
Total For EPFC42										0.00	128,000,000	64,000,000
EPFC4L On 03/10/2019 Spot Bond					0.00000	100.59968				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.54367				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.02547				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond					0.00000	101.38981				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond					0.00000	101.41294				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT01: On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B: On 17/08/2019 Spot Bond					0.00000	101.85164				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.83159				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3C: On 17/08/2019 Spot Bond					0.00000	101.95247				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.91230				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	108.54200	10.00000	108.51300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	102.38944				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2: On 17/08/2019 Spot Bond					0.00000	101.85608				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	101.78111				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					0.00000	101.84163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.76500			0.00	212,000,000	106,000,000
Total ERSA26 SPOT									0.00	212,000,000	106,000,000
Total For ERSA26									0.00	212,000,000	106,000,000
ES23 On 25/01/2023 Spot Bond			8.46000	104.72393	8.46000	104.70036			366,658,092,000.00	43,340,200	2,537,902,100
Total ES23 SPOT									366,658,092,000.00	43,340,200	2,537,902,100
Total For ES23									366,658,092,000.00	43,340,200	2,537,902,100
ES23/R On 25/01/2023 Spot Bond			10.00000	100.15922	10.00000	100.13267			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			9.39000	95.04412	9.39000	95.02030			657,600,480,000.00	70,032,000	2,246,735,000
Total ES26 SPOT									657,600,480,000.00	70,032,000	2,246,735,000
Total For ES26									657,600,480,000.00	70,032,000	2,246,735,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.55668	7.85000	102.53511			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			10.88000	78.68404	10.71500	79.63576			888,795,904,000.00	81,690,800	3,984,416,400
Total ES33 SPOT									888,795,904,000.00	81,690,800	3,984,416,400
Total For ES33									888,795,904,000.00	81,690,800	3,984,416,400
ES33/R On 15/09/2033 Spot Bond			7.50000	102.79952	7.50000	102.77895			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.07500	80.97868	11.07500	80.95484			422,635,290,000.00	38,161,200	1,024,923,900
Total ES42 SPOT									422,635,290,000.00	38,161,200	1,024,923,900
Total For ES42									422,635,290,000.00	38,161,200	1,024,923,900
ES42/R On 25/04/2042 Spot Bond			8.50000	102.23069	8.50000	102.20745			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.28758			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	101.15592				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					0.00000	101.18639				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					0.00000	101.00800				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.04022				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	13.26291	100.00000	13.23079				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	21.58568	100.00000	21.53340				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	115,000,000,000
Total FIF13U SPOT										0.00	0	115,000,000,000
Total For FIF13U										0.00	0	115,000,000,000
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.24710				0.00	200,000,000	100,000,000
Total FIFB10 SPOT										0.00	200,000,000	100,000,000
Total For FIFB10										0.00	200,000,000	100,000,000
FIFB11 On 07/02/2020 Spot Bond					0.00000	99.93825				0.00	150,000,000	50,000,000
Total FIFB11 SPOT										0.00	150,000,000	50,000,000
Total For FIFB11										0.00	150,000,000	50,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.93409				0.00	0	339,666,000
Total FIFB12 SPOT										0.00	0	339,666,000
Total For FIFB12										0.00	0	339,666,000
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.82410				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.74933				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.29782				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
FNT015 On 05/08/2019 Spot Bond					0.00000	101.93238				0.00	0	0
Total FNT015 SPOT										0.00	0	0
Total For FNT015										0.00	0	0
FNT016 On 03/09/2019 Spot Bond					0.00000	101.20811				0.00	0	0
Total FNT016 SPOT										0.00	0	0
Total For FNT016										0.00	0	0
FNT017 On 17/09/2019 Spot Bond					0.00000	100.61849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FNT017 SPOT										0.00	0	0
Total For FNT017										0.00	0	0
FNTB1(On 16/09/2019 Spot Bond					0.00000	102.76411				0.00	0	0
Total FNTB10 SPOT										0.00	0	0
Total For FNTB10										0.00	0	0
FNTC1(On 01/08/2019 Spot Bond					0.00000	102.43384				0.00	0	0
Total FNTC10 SPOT										0.00	0	0
Total For FNTC10										0.00	0	0
FNTD1(On 11/10/2019 Spot Bond					0.00000	101.72142				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										0.00	0	0
FNTE1(On 22/11/2019 Spot Bond					0.00000	101.22263				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.70186				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			10.08500	10.08500	10.08500	101.41848				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	102.96382				0.00	230,000,000	2,530,300,000
Total FRB15 SPOT										0.00	230,000,000	2,530,300,000
Total For FRB15										0.00	230,000,000	2,530,300,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.38431				0.00	280,000,000	140,000,000
Total FRB16 SPOT										0.00	280,000,000	140,000,000
Total For FRB16										0.00	280,000,000	140,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	104.60021				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.14007			0.00	260,000,000	130,000,000
Total FRB18 SPOT									0.00	260,000,000	130,000,000
Total For FRB18									0.00	260,000,000	130,000,000
FRB19 On 14/04/2021 Spot Bond			10.08500	107.06676	10.08500	107.03798			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.79600			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.20815			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.71843			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.28299			0.00	100,000,000	50,000,000
Total FRB23 SPOT									0.00	100,000,000	50,000,000
Total For FRB23									0.00	100,000,000	50,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	101.08857			0.00	0	900,000,000
Total FRB24 SPOT									0.00	0	900,000,000
Total For FRB24									0.00	0	900,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	101.31786			0.00	0	2,260,000,000
Total FRB25 SPOT									0.00	0	2,260,000,000
Total For FRB25									0.00	0	2,260,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.49648			0.00	0	0
Total FRB26 SPOT									0.00	0	0
Total For FRB26									0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.95000	102.75889	9.95000	102.73164			0.00	0	0
Total FRB27 SPOT									0.00	0	0
Total For FRB27									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.12000	158.01066	3.12000	157.96521			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.60000	3.60000	3.60000	293.93327			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.68500	3.68500	3.68500	131.85318				0.00	0	200,472,900
Total FRBI25 SPOT										0.00	0	200,472,900
Total For FRBI25										0.00	0	200,472,900
FRBI28 On 31/03/2028 Spot Bond			3.91000	180.47118	3.91000	180.41560				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.10000	4.10000	4.10000	95.47996				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			4.48000	4.48000	4.48000	205.92449				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			4.80500	90.00926	4.80500	89.97939				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			4.68000	92.73322	4.68000	92.70276				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	7.78000	7.78000	90.32044				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	8.69000	8.69000	64.46435				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	8.74000	8.74000	63.67649				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.61000	4.61000	4.61000	125.76180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC171 On 06/08/2023 Spot Bond					0.00000	102.10116				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					0.00000	100.41823				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	108.54200	10.00000	108.51300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC194 On 20/06/2024 Spot Bond					0.00000	101.11906				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC201 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond					0.00000	102.40719				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					0.00000	101.09986				0.00	0	0
FRC211 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC212 On 07/05/2020 Spot Bond					0.00000	102.10845				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 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
FRC214 On 07/11/2019 Spot Bond					0.00000	102.17547				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0

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 04/11/2019 Spot Bond					0.00000	102.14230			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.77000	155.57367	3.77000	155.52618			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.80761			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	152.41954	4.63000	152.36945			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	101.55888			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	106.29159			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	109.54509			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	106.47160			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	109.80864			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	109.17542			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	106.37390			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	106.24294			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0

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 19/10/2020 Spot Bond					0.00000	100.58192				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	106.09581				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	100.57619				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	100.46389				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	106.14687				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.87655				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	108.57762				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	100.46244				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	102.27416				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.17695				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.03234				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

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 17/07/2027 Spot Bond					0.00000	102.34090				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	100.80021				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	102.48028				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					0.00000	100.50999				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	100.39717				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	100.69697				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26(On 20/06/2021 Spot Bond					0.00000	101.23980				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26(On 23/08/2019 Spot Bond					0.00000	101.57303				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26(On 06/08/2023 Spot Bond					0.00000	105.31226				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26(On 21/10/2019 Spot Bond					0.00000	100.18109				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC27(On 16/11/2019 Spot Bond					0.00000	101.71001				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC27(On 30/01/2023 Spot Bond					0.00000	99.99973				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0

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 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.00000				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	102.36746	9.80000	102.34085				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					0.00000	101.18318				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.18578				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	101.35506				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	100.76722				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	101.73545				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	101.09968				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 03/09/2019 Spot Bond					0.00000	101.99828				0.00	0	0
Total FRC281 SPOT										0.00	0	0
Total For FRC281										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	105.46350				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	100.79945				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	102.36930				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0

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 20/12/2022 Spot Bond					0.00000	101.10400			0.00	27,600,000	13,800,000
Total FRC285 SPOT									0.00	27,600,000	13,800,000
Total For FRC285									0.00	27,600,000	13,800,000
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	103.63277			0.00	0	0
Total FRC286 SPOT									0.00	0	0
Total For FRC286									0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	99.95388			0.00	0	0
Total FRC287 SPOT									0.00	0	0
Total For FRC287									0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	99.95388			0.00	0	0
Total FRC288 SPOT									0.00	0	0
Total For FRC288									0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.01003			0.00	0	0
Total FRC289 SPOT									0.00	0	0
Total For FRC289									0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	101.13213			0.00	0	0
Total FRC290 SPOT									0.00	0	0
Total For FRC290									0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	100.10127			0.00	0	0
Total FRC291 SPOT									0.00	0	0
Total For FRC291									0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.93636			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					0.00000	100.30509			0.00	52,000,000	26,000,000
Total FRC293 SPOT									0.00	52,000,000	26,000,000
Total For FRC293									0.00	52,000,000	26,000,000
FRC29: On 18/04/2021 Spot Bond					0.00000	100.30188			0.00	52,000,000	26,000,000
Total FRC294 SPOT									0.00	52,000,000	26,000,000
Total For FRC294									0.00	52,000,000	26,000,000
FRC29: On 14/05/2024 Spot Bond					0.00000	102.01770			0.00	0	0
Total FRC295 SPOT									0.00	0	0
Total For FRC295									0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.95259			0.00	0	0
Total FRC296 SPOT									0.00	0	0
Total For FRC296									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC297 On 14/05/2024 Spot Bond					0.00000	101.97359			0.00	0	0
Total FRC297 SPOT									0.00	0	0
Total For FRC297									0.00	0	0
FRC298 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.66991			0.00	0	0
Total FRC298 SPOT									0.00	0	0
Total For FRC298									0.00	0	0
FRC299 On 20/06/2024 Spot Bond					0.00000	101.20749			0.00	0	0
Total FRC299 SPOT									0.00	0	0
Total For FRC299									0.00	0	0
FRC300 On 25/04/2023 Spot Bond					0.00000	100.04175			0.00	0	0
Total FRC300 SPOT									0.00	0	0
Total For FRC300									0.00	0	0
FRC301 On 30/11/2020 Spot Bond					0.00000	101.16505			0.00	0	0
Total FRC301 SPOT									0.00	0	0
Total For FRC301									0.00	0	0
FRC302 On 11/11/2024 Spot Bond					0.00000	101.54570			0.00	0	0
Total FRC302 SPOT									0.00	0	0
Total For FRC302									0.00	0	0
FRC303 On 31/05/2024 Spot Bond					0.00000	101.14776			0.00	0	0
Total FRC303 SPOT									0.00	0	0
Total For FRC303									0.00	0	0
FRC304 On 28/12/2020 Spot Bond					0.00000	100.74957			0.00	0	0
Total FRC304 SPOT									0.00	0	0
Total For FRC304									0.00	0	0
FRC305 On 06/11/2023 Spot Bond					0.00000	100.53196			0.00	0	170,000,000
Total FRC305 SPOT									0.00	0	170,000,000
Total For FRC305									0.00	0	170,000,000
FRC306 On 27/02/2023 Spot Bond					0.00000	100.46649			0.00	0	170,000,000
Total FRC306 SPOT									0.00	0	170,000,000
Total For FRC306									0.00	0	170,000,000
FRC66 On 31/01/2022 Spot Bond			4.41000	4.41000	4.41000	153.16948			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	4.35000	4.35000	153.38855			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			4.33000	4.33000	4.33000	153.46167				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.84000	87.70067	4.84000	87.67155			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.74500	99.98567	4.74500	99.95251			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.01394			0.00	406,000,000	153,000,000
Total FRJ20 SPOT									0.00	406,000,000	153,000,000
Total For FRJ20									0.00	406,000,000	153,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.40474			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.42834			0.00	0	1,100,000,000
Total FRJ22 SPOT									0.00	0	1,100,000,000
Total For FRJ22									0.00	0	1,100,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.86285			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.81596			0.00	0	0
Total FRJ24 SPOT									0.00	0	0
Total For FRJ24									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.94582			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					0.00000	101.33838			0.00	0	0
Total FRJ26 SPOT									0.00	0	0
Total For FRJ26									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.91547			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.88733			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3.62800	3.62800	3.62800	103.53960			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.99000	3.99000	3.99000	111.29740			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.15590			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.15590			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.13000	109.11580	4.13000	109.08142			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			4.15000	213.58304	4.15000	213.51588			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.92000	97.55803	4.92000	97.52521			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			4.18000	4.18000	4.18000	212.81188			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.16000	128.72519	4.16000	128.68454			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	116.01202	3.70500	115.97679			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			4.52000	103.21519	4.52000	103.18158			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			4.30000	210.09074	4.30000	210.02383			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			4.35000	208.94205	4.35000	208.87523			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			3.69000	164.42860	3.69000	115.40467			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			4.38000	208.25651	4.38000	208.18976			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.49000	90.13254	5.49000	90.10084			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.96000	166.81157	4.96000	166.75553			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			5.02000	96.20289	5.02000	96.17028			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.48000	172.90267	4.48000	172.84678			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.54000	172.12742	4.54000	172.07153			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.89000	197.01131	4.89000	196.94548			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	102.94773			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			4.95000	97.14907	4.95000	97.11631			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			5.20500	5.20500	5.20500	93.72345			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			4.73000	100.19714	4.73000	100.16395		9,227,542,731,000.00	1,950,854,700	1,950,854,700	
Total FRS136 SPOT								9,227,542,731,000.00	1,950,854,700	1,950,854,700	
Total For FRS136								9,227,542,731,000.00	1,950,854,700	1,950,854,700	
FRS137 On 31/03/2028 Spot Bond			4.35000	174.59616	4.35000	174.54035			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			4.66000	201.98848	4.66000	201.92222			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			4.48000	172.90267	4.48000	172.84678			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			4.48000	172.90267	4.48000	172.84678			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.77000	169.19256	4.77000	169.13657			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.77000	169.19256	4.77000	169.13657			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			4.46000	126.76871	4.46000	126.72763			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	156.69268	3.47000	156.64613			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.83000	168.43646	4.83000	168.38045			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.87000	167.93455	4.87000	167.87854			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15 On 31/01/2025 Spot Bond			4.43000	126.96284	4.43000	126.92180			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			4.29000	175.38420	4.29000	175.32842			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			4.88000	4.88000	4.88000	167.75332			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15 On 20/06/2022 Spot Bond					0.00000	12.73185			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15 On 06/06/2023 Spot Bond					0.00000	15.54806			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	19.23957			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	22.50731			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	11.53855			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	13.67905			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	16.92664			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	19.79641			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	9.86741			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS168 On 01/08/2022 Spot Bond					0.00000	9.87270				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	9.74009				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	100.36620				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	100.38678				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	14.71367				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	14.71366				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	18.85385				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS178 On 02/08/2019 Spot Bond					0.00000	111.23763				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	101.07126				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS18 On 19/09/2019 Spot Bond					0.00000	97.25905			0.00	0	0
Total FRS181 SPOT									0.00	0	0
Total For FRS181									0.00	0	0
FRS18 On 27/09/2025 Spot Bond					0.00000	100.88882			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS18 On 04/10/2021 Spot Bond					0.00000	96.76015			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS18 On 16/11/2023 Spot Bond					0.00000	95.73237			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0
FRS18 On 20/11/2019 Spot Bond					0.00000	106.64098			0.00	0	0
Total FRS185 SPOT									0.00	0	0
Total For FRS185									0.00	0	0
FRS18 On 23/01/2024 Spot Bond					0.00000	105.57208			0.00	0	0
Total FRS186 SPOT									0.00	0	0
Total For FRS186									0.00	0	0
FRS18 On 23/01/2024 Spot Bond					0.00000	112.27945			0.00	0	0
Total FRS187 SPOT									0.00	0	0
Total For FRS187									0.00	0	0
FRS18 On 23/01/2024 Spot Bond					0.00000	107.92897			0.00	0	0
Total FRS188 SPOT									0.00	0	0
Total For FRS188									0.00	0	0
FRS18 On 03/09/2019 Spot Bond					0.00000	105.91158			0.00	0	0
Total FRS189 SPOT									0.00	0	0
Total For FRS189									0.00	0	0
FRS19 On 16/03/2020 Spot Bond					0.00000	106.51178			0.00	0	0
Total FRS190 SPOT									0.00	0	0
Total For FRS190									0.00	0	0
FRS19 On 16/03/2020 Spot Bond					0.00000	104.72004			0.00	0	0
Total FRS191 SPOT									0.00	0	0
Total For FRS191									0.00	0	0
FRS19 On 19/03/2020 Spot Bond					0.00000	103.37297			0.00	0	0
Total FRS192 SPOT									0.00	0	0
Total For FRS192									0.00	0	0

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 23/03/2020 Spot Bond					0.00000	102.99347			0.00	0	0
Total FRS193 SPOT									0.00	0	0
Total For FRS193									0.00	0	0
FRS19 On 19/06/2026 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS194 SPOT									0.00	0	0
Total For FRS194									0.00	0	0
FRS19 On 19/06/2026 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS195 SPOT									0.00	0	0
Total For FRS195									0.00	0	0
FRS19 On 15/08/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS196 SPOT									0.00	0	0
Total For FRS196									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.40000	3.40000	3.40000	296.20881		1,467,420,620,000.00	431,594,300	431,594,300	
Total FRS36 SPOT								1,467,420,620,000.00	431,594,300	431,594,300	
Total For FRS36								1,467,420,620,000.00	431,594,300	431,594,300	
FRS37 On 07/12/2023 Spot Bond			3.29000	3.29000	3.29000	297.46932		0.00	0	0	
Total FRS37 SPOT								0.00	0	0	
Total For FRS37								0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			4.01000	4.01000	4.01000	289.33346		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	157.48185	3.26000	157.43595		0.00	0	0	
Total FRS46 SPOT								0.00	0	0	
Total For FRS46								0.00	0	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	100.02202		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	158.61768	2.96000	158.57274		0.00	0	0	
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	102.09561		0.00	0	0	
Total FRS62 SPOT								0.00	0	0	
Total For FRS62								0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			3.97000	104.88368	3.97000	104.85128		0.00	0	0	
Total FRS64 SPOT								0.00	0	0	
Total For FRS64								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81 On 30/10/2042 Spot Bond			3.67000	78.48323	3.67000	111.75669			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	132.29360			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	132.09013			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.20000	4.20000	4.20000	287.23107			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			7.36800	102.29059	7.36800	102.27038			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			7.69000	104.03843	7.69000	104.01699			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.05000	8.05000	8.05000	102.27125			0.00	0	1,390,000,000
Total FRX23 SPOT									0.00	0	1,390,000,000
Total For FRX23									0.00	0	1,390,000,000
FRX24 On 10/12/2024 Spot Bond			8.47000	111.13885	8.47000	111.11367			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			9.17000	102.75668	9.17000	102.73165			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			8.95000	105.98224	8.95000	105.95688			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.00000	110.47617	9.00000	110.44975			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			9.28000	105.18024	9.28000	105.15432			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX30 On 31/01/2030 Spot Bond			9.55000	101.30789	9.55000	101.28179			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			9.72500	102.64566	9.72500	102.61875		4,862,500,000,000.00	500,000,000	1,100,000,000	
Total FRX31 SPOT								4,862,500,000,000.00	500,000,000	1,100,000,000	
Total For FRX31								4,862,500,000,000.00	500,000,000	1,100,000,000	
FRX32 On 31/03/2032 Spot Bond			9.75500	108.97406	9.75500	108.94571		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			10.67500	79.00660	10.67500	78.98416		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.76682		0.00	400,000,000	200,000,000	
Total FS3A5 SPOT								0.00	400,000,000	200,000,000	
Total For FS3A5								0.00	400,000,000	200,000,000	
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FS3A5U SPOT								0.00	0	0	
Total For FS3A5U								0.00	0	0	
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.89173		0.00	0	0	
Total FS3B1 SPOT								0.00	0	0	
Total For FS3B1								0.00	0	0	
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FS3B1U SPOT								0.00	0	0	
Total For FS3B1U								0.00	0	0	
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FS3C1U SPOT								0.00	0	0	
Total For FS3C1U								0.00	0	0	
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FS3D1U SPOT								0.00	0	0	
Total For FS3D1U								0.00	0	0	
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FS4A4U SPOT								0.00	0	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.55404			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.97015			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.45429			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.68750			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	104.12834			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.57087			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.53394			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.55136			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.66455			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.80379			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31D On 25/02/2020 Spot Bond					0.00000	101.89077			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.68726	4.15000	101.65528			0.00	0	0
Total GRL35 SPOT									0.00	0	0
Total For GRL35									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.84401			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.97191			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT12 On 24/06/2020 Spot Bond					0.00000	101.48630			0.00	120,000,000	40,000,000
Total GRT12 SPOT									0.00	120,000,000	40,000,000
Total For GRT12									0.00	120,000,000	40,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	100.85136			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.41964			0.00	162,200,000	81,100,000
Total GRT14 SPOT									0.00	162,200,000	81,100,000
Total For GRT14									0.00	162,200,000	81,100,000
GRT15 On 15/04/2020 Spot Bond					0.00000	100.74531			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.78154			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			8.83000	107.44654	8.83000	107.42117			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.48204			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.81918			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.84667			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			9.72000	103.37459	9.72000	103.34778			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.35909			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.57782			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT24 On 09/03/2023 Spot Bond					0.00000	101.19023			0.00	0	3,000,000,000
Total GRT24G SPOT									0.00	0	3,000,000,000
Total For GRT24G									0.00	0	3,000,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.31925			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	102.58533			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.59154			0.00	0	550,000,000
Total GRT27 SPOT									0.00	0	550,000,000
Total For GRT27									0.00	0	550,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	101.14986			0.00	0	0
Total GRT28 SPOT									0.00	0	0
Total For GRT28									0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.17691			0.00	0	3,000,000,000
Total GRT29 SPOT									0.00	0	3,000,000,000
Total For GRT29									0.00	0	3,000,000,000
GRT30 On 10/12/2025 Spot Bond					0.00000	101.65130			0.00	0	0
Total GRT30 SPOT									0.00	0	0
Total For GRT30									0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	101.50141			0.00	0	0
Total GRT31 SPOT									0.00	0	0
Total For GRT31									0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.30686			0.00	0	0
Total GRT32 SPOT									0.00	0	0
Total For GRT32									0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.31348			0.00	0	0
Total GRT33 SPOT									0.00	0	0
Total For GRT33									0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	100.32347			0.00	0	0
Total GRT34 SPOT									0.00	0	0
Total For GRT34									0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.80454			0.00	0	0
Total GRT36 SPOT									0.00	0	0
Total For GRT36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T1U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T1U SPOT										0.00	0	0
Total For H6T1U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T3U On 02/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T3U SPOT										0.00	0	0
Total For H7T3U										0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T1U SPOT										0.00	0	0
Total For H8T1U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	100.59536				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.44029				0.00	270,000,000	135,000,000
Total HC5T2 SPOT										0.00	270,000,000	135,000,000
Total For HC5T2										0.00	270,000,000	135,000,000
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	99.98944				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.49404				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.49972				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB08 On 29/03/2023 Spot Bond					0.00000	100.87953				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.74610				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.22488				0.00	75,000,000	25,000,000
Total HILB10 SPOT										0.00	75,000,000	25,000,000
Total For HILB10										0.00	75,000,000	25,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	101.04824				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.04255				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	108.54200	10.00000	108.51300				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.96217				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.75003				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	100.72254				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			7.99000	101.65988	7.99000	101.63789				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 31/07/2020 Spot Bond			100.00000	49.86111	100.00000	49.74954			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			3.85000	291.20740	3.85000	291.11820			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			4.10000	4.10000	4.10000	291.42160			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			4.17000	81.17416	4.17000	97.99110			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			10.59500	90.00357	10.59500	89.97790			0.00	0	1,090,000,000
Total HWAY34 SPOT									0.00	0	1,090,000,000
Total For HWAY34									0.00	0	1,090,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.25047	100.00000	9.22978			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			10.60000	89.70376	10.60000	89.67817		72,080,000,000.00		6,800,000	16,500,000,000
Total HWAY35 SPOT								72,080,000,000.00		6,800,000	16,500,000,000
Total For HWAY35								72,080,000,000.00		6,800,000	16,500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.25021	100.00000	9.22951			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					0.00000	101.15307			0.00	262,000,000	2,631,000,000
Total HWF09 SPOT									0.00	262,000,000	2,631,000,000
Total For HWF09									0.00	262,000,000	2,631,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	100.43562			0.00	175,000,000	15,067,500,000
Total HWF11 SPOT									0.00	175,000,000	15,067,500,000
Total For HWF11									0.00	175,000,000	15,067,500,000
HWF12 On 29/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		220,000,000,000,000.00		412,200,000,000	165,000,000,000
Total HWF12 SPOT								220,000,000,000,000.00		412,200,000,000	165,000,000,000
Total For HWF12								220,000,000,000,000.00		412,200,000,000	165,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWY02 On 25/11/2020 Spot Bond			10.00000	108.54200	10.00000	108.51300			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			3.03000	136.40703	3.01000	136.50870		56,842,849,692,000.00	18,760,016,400	210,145,591,600	
Total I2025 SPOT								56,842,849,692,000.00	18,760,016,400	210,145,591,600	
Total For I2025								56,842,849,692,000.00	18,760,016,400	210,145,591,600	
I2029 On 31/03/2029 Spot Bond			3.23000	102.91642	3.23000	102.88662		19,742,094,628,000.00	6,112,103,600	65,044,168,000	
Total I2029 SPOT								19,742,094,628,000.00	6,112,103,600	65,044,168,000	
Total For I2029								19,742,094,628,000.00	6,112,103,600	65,044,168,000	
I2033 On 28/02/2033 Spot Bond			3.34000	104.10442	3.34000	104.07400		436,333,384,252,000.00	130,638,737,800	94,744,668,900	
Total I2033 SPOT								436,333,384,252,000.00	130,638,737,800	94,744,668,900	
Total For I2033								436,333,384,252,000.00	130,638,737,800	94,744,668,900	
I2038 On 31/01/2038 Spot Bond			3.39000	121.45939	3.37000	121.77951		994,479,476,742,000.00	293,356,777,800	323,198,130,900	
Total I2038 SPOT								994,479,476,742,000.00	293,356,777,800	323,198,130,900	
Total For I2038								994,479,476,742,000.00	293,356,777,800	323,198,130,900	
I2046 On 31/03/2046 Spot Bond			3.43000	114.79891	3.43000	114.76503		883,896,069,896,000.00	257,695,647,200	154,999,372,600	
Total I2046 SPOT								883,896,069,896,000.00	257,695,647,200	154,999,372,600	
Total For I2046								883,896,069,896,000.00	257,695,647,200	154,999,372,600	
I2050 On 31/12/2050 Spot Bond			3.46000	117.72558	3.44000	118.17183		947,045,966,220,000.00	273,712,707,000	276,223,042,251	
Total I2050 SPOT								947,045,966,220,000.00	273,712,707,000	276,223,042,251	
Total For I2050								947,045,966,220,000.00	273,712,707,000	276,223,042,251	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB121U SPOT								0.00	0	0	
Total For IB121U								0.00	0	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB122U SPOT								0.00	0	0	
Total For IB122U								0.00	0	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB125U SPOT								0.00	0	0	
Total For IB125U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.59503			0.00	0	2,150,000,000
Total IBL100 SPOT									0.00	0	2,150,000,000
Total For IBL100									0.00	0	2,150,000,000
IBL101 On 24/05/2022 Spot Bond			8.30500	8.30500	8.30500	103.53074			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	102.00603			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	8.70500	8.70500	100.30468			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.27106		784,000,000,000.00		100,000,000	0
Total IBL106 SPOT								784,000,000,000.00		100,000,000	0
Total For IBL106								784,000,000,000.00		100,000,000	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.61788			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.86000	291.09554	3.86000	291.00625			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.17995			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.74751			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.63066			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL114 On 21/05/2022 Spot Bond					0.00000	102.04187				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.67447				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.93209				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					0.00000	100.13074				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.78170				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.44129				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.96140				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.82647				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.65402				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.47428				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.68985				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.45003				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL36 On 31/01/2022 Spot Bond			3.01000	3.01000	3.01000	158.38258			0.00	0	80,875,400
Total IBL36 SPOT									0.00	0	80,875,400
Total For IBL36									0.00	0	80,875,400
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.54200	10.00000	108.51300			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			8.14500	99.88055	8.14500	99.85907			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			7.90500	101.08441	7.90500	101.06276			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			8.95000	109.42489	8.95000	109.39842			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.43378			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	158.04852	3.11000	158.00310			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.24186			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.94256			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.04000	104.59980	9.04000	104.57467			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL86 On 20/05/2021 Spot Bond					0.00000	102.94805			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			7.88500	106.01745	7.88500	105.99517			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	32.85483	100.00000	32.78250			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.68168			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.46298			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.47772			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.41550			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.03058			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.66799			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.45354			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			8.73000	102.48991	8.73000	102.46587			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDC02L On 28/02/2028 Spot Bond			100.00000	13.11795	100.00000	13.08859			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			7.93500	102.72328	7.93500	102.70144		476,100,000,000.00		60,000,000	20,000,000
Total IDC03 SPOT								476,100,000,000.00		60,000,000	20,000,000
Total For IDC03								476,100,000,000.00		60,000,000	20,000,000
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.85897			0.00	0	1,000,000,000
Total IDC05 SPOT									0.00	0	1,000,000,000
Total For IDC05									0.00	0	1,000,000,000
IDCG06 On 24/11/2024 Spot Bond			9.02000	103.93970	9.02000	103.91478			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					0.00000	101.88081			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			11.34500	101.95306	11.34500	101.91242			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					0.00000	101.66632			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					0.00000	101.36939			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			9.52000	108.28203	9.52000	108.25451			0.00	0	6,000,000,000
Total IDC11 SPOT									0.00	0	6,000,000,000
Total For IDC11									0.00	0	6,000,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.66609			0.00	0	2,000,000,000
Total IDC12 SPOT									0.00	0	2,000,000,000
Total For IDC12									0.00	0	2,000,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.85425			0.00	280,000,000	140,000,000
Total IDC13 SPOT									0.00	280,000,000	140,000,000
Total For IDC13									0.00	280,000,000	140,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.82651			0.00	0	0
Total IDC14 SPOT									0.00	0	0
Total For IDC14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.34072				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.53061				0.00	0	14,000,000,000
Total IDCG16 SPOT										0.00	0	14,000,000,000
Total For IDCG16										0.00	0	14,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	102.00369				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.13362				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.17919				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.12452				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.03855				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	6.78558	100.00000	6.77056				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			8.42000	102.47021	8.42000	102.44713				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.04500	103.69155	8.04500	103.66921				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING196 On 30/06/2027 Spot Bond					0.00000	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	108.54200	10.00000	108.51300				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.45284				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	99.97866				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	99.97690				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	101.44876				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	87.23795				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	99.97976				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.83742				0.00	80,000,000	40,000,000
Total INLV01 SPOT										0.00	80,000,000	40,000,000
Total For INLV01										0.00	80,000,000	40,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	101.03977				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	103.67293				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.18500	109.56746	10.18500	109.53739				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV05 On 22/03/2023 Spot Bond					0.00000	104.66588			0.00	152,000,000	76,000,000
Total INLV05 SPOT									0.00	152,000,000	76,000,000
Total For INLV05									0.00	152,000,000	76,000,000
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	108.54200	10.00000	108.51300			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.38539			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.24295			0.00	300,000,000	100,000,000
Total IPF15 SPOT									0.00	300,000,000	100,000,000
Total For IPF15									0.00	300,000,000	100,000,000
IPF16 On 17/12/2021 Spot Bond					0.00000	101.06543			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.88781			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.89754			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.90727			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.01778			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.75828			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.15199			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	102.07222			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.39138			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	102.00872			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	102.03090			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.86448			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					0.00000	100.88616			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	100.74170			0.00	0	0
Total IPF32 SPOT									0.00	0	0
Total For IPF32									0.00	0	0
IPFC25 On 25/10/2019 Spot Bond					0.00000	100.10041			0.00	0	0
Total IPFC25 SPOT									0.00	0	0
Total For IPFC25									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV017/F On 31/01/2022 Spot Bond			2.75000	100.00000	2.75000	99.99246			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.44000	149.53490	6.44000	149.47878			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.35548			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.79653			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.01000	5.01000	5.01000	123.22672			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.01000	5.01000	5.01000	123.22672			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.37517			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	103.51081			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			10.08500	109.15307	10.08500	109.12340			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.78856			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.24979			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.14497			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV039 On 31/01/2022 Spot Bond			5.21000	5.21000	5.21000	150.28466			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.33674			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			10.43500	106.90506	10.43500	106.87552			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	107.32668			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			10.32500	10.32500	10.32500	106.71129			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	99.97078			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	154.13352	4.16000	154.08483			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	103.44916			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	101.29754			0.00	0	0
Total IV050 SPOT									0.00	0	0
Total For IV050									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.14000	164.59148	5.14000	164.53540			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
IVA951 On 01/08/2019 Spot Bond			7.30000	7.30000	7.30000	99.96002			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	7.30000	7.30000	99.82032			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	7.30000	7.30000	99.68102			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			7.30000	7.30000	7.30000	99.54211			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	7.35000	7.35000	99.39952			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	7.35000	7.35000	99.26044			0.00	0	0
Total IVA956 SPOT									0.00	0	0
Total For IVA956									0.00	0	0
IVA957 On 12/09/2019 Spot Bond			7.35000	7.35000	7.35000	99.12175			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	7.35000	7.35000	98.98345			0.00	0	0
Total IVA958 SPOT									0.00	0	0
Total For IVA958									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA959 On 26/09/2019 Spot Bond			7.35000	7.35000	7.35000	98.84554			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	7.45000	7.45000	98.69066			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	7.45000	7.45000	98.41312			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			7.45000	7.45000	7.45000	98.21253			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	108.54200	10.00000	108.51300			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.73837			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			7.95500	102.68546	7.95500	102.66369			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.76416			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.22696			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	99.80828			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.74085			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			8.80500	105.75143	8.80500	105.72654			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC097 On 29/06/2021 Spot Bond					0.00000	100.77757			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	99.97463			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.78930			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.28248			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.20056			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.78148			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.73088			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			8.45500	104.06953	8.45500	104.04611			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.71016			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.20794			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.99634			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	101.14313			0.00	0	0
Total IVC133 SPOT									0.00	0	0
Total For IVC133									0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.02195			0.00	0	0
Total IVC134 SPOT									0.00	0	0
Total For IVC134									0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.26440			0.00	160,000,000	80,000,000
Total IVC135 SPOT									0.00	160,000,000	80,000,000
Total For IVC135									0.00	160,000,000	80,000,000
IVC136 On 22/08/2021 Spot Bond					0.00000	102.45355			0.00	490,000,000	245,000,000
Total IVC136 SPOT									0.00	490,000,000	245,000,000
Total For IVC136									0.00	490,000,000	245,000,000
IVC137 On 29/08/2021 Spot Bond					0.00000	101.63902			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	100.98020			0.00	0	0
Total IVC138 SPOT									0.00	0	0
Total For IVC138									0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.31234			0.00	280,000,000	140,000,000
Total IVC140 SPOT									0.00	280,000,000	140,000,000
Total For IVC140									0.00	280,000,000	140,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	101.41874			0.00	0	0
Total IVC144 SPOT									0.00	0	0
Total For IVC144									0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.28730			0.00	0	0
Total IVC145 SPOT									0.00	0	0
Total For IVC145									0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.36766			0.00	0	0
Total IVC146 SPOT									0.00	0	0
Total For IVC146									0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.94742			0.00	0	0
Total IVC147 SPOT									0.00	0	0
Total For IVC147									0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.23223			0.00	0	0
Total IVC148 SPOT									0.00	0	0
Total For IVC148									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC149 On 13/12/2021 Spot Bond					0.00000	101.22587				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC150 On 17/09/2019 Spot Bond					0.00000	100.34959				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	101.27500				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					0.00000	99.87574				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.18999				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	103.44836				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.65779				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.81835				0.00	170,000,000	85,000,000
Total IVC159 SPOT										0.00	170,000,000	85,000,000
Total For IVC159										0.00	170,000,000	85,000,000
IVC160 On 05/04/2020 Spot Bond					0.00000	100.60212				0.00	120,000,000	60,000,000
Total IVC160 SPOT										0.00	120,000,000	60,000,000
Total For IVC160										0.00	120,000,000	60,000,000
IVC161 On 09/05/2020 Spot Bond					0.00000	102.07262				0.00	111,000,000	55,500,000
Total IVC161 SPOT										0.00	111,000,000	55,500,000
Total For IVC161										0.00	111,000,000	55,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC162 On 21/05/2020 Spot Bond					0.00000	101.79118			0.00	0	0
Total IVC162 SPOT									0.00	0	0
Total For IVC162									0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	101.05239			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF70U SPOT									0.00	0	0
Total For IVF70U									0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF71U SPOT									0.00	0	0
Total For IVF71U									0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	99.97353			0.00	0	0
Total JAS02 SPOT									0.00	0	0
Total For JAS02									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.15910			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.77366			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.00500	107.13085	8.00500	107.10788			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.75027			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.69533			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.37501			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.45692			0.00	200,000,000	100,000,000
Total KAP012 SPOT									0.00	200,000,000	100,000,000
Total For KAP012									0.00	200,000,000	100,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	101.61972			0.00	0	0
Total KAP013 SPOT									0.00	0	0
Total For KAP013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP014 On 19/07/2024 Spot Bond					0.00000	100.29399			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					0.00000	100.42427			0.00	185,200,000	92,600,000
Total KAP11 SPOT									0.00	185,200,000	92,600,000
Total For KAP11									0.00	185,200,000	92,600,000
KSB009 On 05/08/2020 Spot Bond					0.00000	103.38746			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			9.51000	125.79729	9.51000	125.76553			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					0.00000	100.01226			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			7.95500	102.13872	7.95500	102.11704			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	101.59675	9.62000	101.57081			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	104.17064	9.71000	104.14336			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	103.93502			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.88933			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.37189			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK18 On 22/03/2022 Spot Bond					0.00000	104.43336			0.00	200,000,000	625,000,000
Total LBK18 SPOT									0.00	200,000,000	625,000,000
Total For LBK18									0.00	200,000,000	625,000,000
LBK20 On 08/06/2022 Spot Bond			8.69000	105.20169	8.69000	105.17724			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.71268			0.00	0	100,000,000
Total LBK22 SPOT									0.00	0	100,000,000
Total For LBK22									0.00	0	100,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	103.48114			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			8.89000	108.84672	8.89000	108.82086			0.00	0	4,100,000,000
Total LBK24 SPOT									0.00	0	4,100,000,000
Total For LBK24									0.00	0	4,100,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	101.32154			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.34233			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			9.97000	105.60998	9.97000	105.58207			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.61500	104.95446	8.61500	104.93027			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.95379			0.00	0	3,000,000,000
Total LBK30 SPOT									0.00	0	3,000,000,000
Total For LBK30									0.00	0	3,000,000,000
LBK31 On 20/09/2023 Spot Bond					0.00000	101.64156			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	99.79391			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK33 On 07/12/2025 Spot Bond					0.00000	101.99973			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.86416			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	100.82202			0.00	0	0
Total LBK36 SPOT									0.00	0	0
Total For LBK36									0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	100.88804			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			7.81000	105.54887	7.81000	105.52653			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					0.00000	102.13886			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.89000	106.82148	8.89000	106.79610			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.86599			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	104.09923			0.00	108,000,000	54,000,000
Total LGL08 SPOT									0.00	108,000,000	54,000,000
Total For LGL08									0.00	108,000,000	54,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	104.74882			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	100.57403			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC10U On 02/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC10U SPOT									0.00	0	0
Total For LHC10U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			12.48500	103.40091	12.48500	103.36679			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.82726			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.50779			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.80537			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	102.65993			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	99.99938			0.00	0	0
Total LOM02 SPOT									0.00	0	0
Total For LOM02									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.75209			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.05702			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.97338			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	99.88072			0.00	0	0
Total MAQ129 SPOT									0.00	0	0
Total For MAQ129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.12372				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.01974				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					0.00000	99.73579				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					0.00000	99.17213				0.00	0	0
Total MAQ144 SPOT										0.00	0	0
Total For MAQ144										0.00	0	0
MAQ14 On 14/10/2019 Spot Bond					0.00000	98.48368				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					0.00000	99.60254				0.00	0	0
Total MAQ149 SPOT										0.00	0	0
Total For MAQ149										0.00	0	0
MAQ15 On 01/08/2019 Spot Bond					0.00000	99.96148				0.00	0	0
Total MAQ150 SPOT										0.00	0	0
Total For MAQ150										0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	100.85935				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	101.13102				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	101.70056				0.00	13,400,000,000	13,300,000,000
Total MBF057 SPOT										0.00	13,400,000,000	13,300,000,000
Total For MBF057										0.00	13,400,000,000	13,300,000,000
MBF05: On 21/05/2021 Spot Bond					0.00000	101.90966				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF06 On 17/08/2021 Spot Bond					0.00000	101.69230			0.00	150,000,000	50,000,000
Total MBF061 SPOT									0.00	150,000,000	50,000,000
Total For MBF061									0.00	150,000,000	50,000,000
MBF06: On 07/06/2020 Spot Bond					0.00000	101.18698			0.00	0	0
Total MBF062 SPOT									0.00	0	0
Total For MBF062									0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	101.22730			0.00	150,000,000	50,000,000
Total MBF063 SPOT									0.00	150,000,000	50,000,000
Total For MBF063									0.00	150,000,000	50,000,000
MBP03 On 12/09/2019 Spot Bond					0.00000	101.26696			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	100.46396			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.49039			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	99.93665			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.57289			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.60065			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.37012			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.08142			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.02065			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 27/09/2021 Spot Bond					0.00000	100.76893			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.77784			0.00	0	0
Total MBP045 SPOT									0.00	0	0
Total For MBP045									0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	101.46406			0.00	0	0
Total MBP046 SPOT									0.00	0	0
Total For MBP046									0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	101.48154			0.00	0	0
Total MBP047 SPOT									0.00	0	0
Total For MBP047									0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	100.76895			0.00	0	0
Total MBP048 SPOT									0.00	0	0
Total For MBP048									0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	100.77786			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			8.28500	8.28500	8.28500	101.36605			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	110.63233			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			9.97500	9.97500	9.97500	100.57530			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			13.27500	13.27500	13.27500	101.17932			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.47316			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.03500	106.74578	8.03500	106.72292			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.54352			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			10.97000	10.97000	10.97000	106.66338			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			9.29000	109.13106	9.29000	109.10369			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.28942			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.04849			0.00	0	0
Total MMIG07 SPOT									0.00	0	0
Total For MMIG07									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	110.70137			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.10032			0.00	289,600,000	144,800,000
Total MTN06 SPOT									0.00	289,600,000	144,800,000
Total For MTN06									0.00	289,600,000	144,800,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.10006			0.00	0	100,000,000
Total MTN07 SPOT									0.00	0	100,000,000
Total For MTN07									0.00	0	100,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.17583			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.61790			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.75863			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.76257			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN12 On 04/06/2023 Spot Bond					0.00000	101.06636				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.43396				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	101.94030				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.98447				0.00	0	5,000,000,000
Total MTN15 SPOT										0.00	0	5,000,000,000
Total For MTN15										0.00	0	5,000,000,000
MTN16 On 30/05/2022 Spot Bond					0.00000	101.46356				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.50329				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	101.54953				0.00	0	5,000,000,000
Total MTN18 SPOT										0.00	0	5,000,000,000
Total For MTN18										0.00	0	5,000,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.77339				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.78894				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWAR(On 22/02/2021 Spot Bond					0.00000	101.75863				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.73991				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.16903				0.00	100,000,000	50,000,000
Total N6B26 SPOT										0.00	100,000,000	50,000,000
Total For N6B26										0.00	100,000,000	50,000,000
N6C26 On 21/09/2020 Spot Bond					0.00000	101.17535				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.16287				0.00	120,000,000	60,000,000
Total N6D26 SPOT										0.00	120,000,000	60,000,000
Total For N6D26										0.00	120,000,000	60,000,000
N6E26 On 22/03/2021 Spot Bond					0.00000	101.03473				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.21804				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.78639				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	102.09440				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	102.19370				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	102.54064				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N7D25 On 20/03/2022 Spot Bond					0.00000	102.83482				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					0.00000	103.10476				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			8.41000	101.19347	8.41000	101.17082				0.00	0	5,105,000,000
Total NAM01 SPOT										0.00	0	5,105,000,000
Total For NAM01										0.00	0	5,105,000,000
NAM02 On 29/06/2020 Spot Bond			7.42500	102.70747	7.42500	102.68702				0.00	0	1,000,000,000
Total NAM02 SPOT										0.00	0	1,000,000,000
Total For NAM02										0.00	0	1,000,000,000
NAM03 On 01/08/2023 Spot Bond			8.89000	103.84233	8.89000	103.81738				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			9.97000	102.64761	9.97000	102.62002				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	99.99997				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	99.99985				0.00	1,000,000,000	500,000,000
Total NBG02G SPOT										0.00	1,000,000,000	500,000,000
Total For NBG02G										0.00	1,000,000,000	500,000,000
NBG03 On 30/04/2026 Spot Bond					0.00000	99.99983				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.81500	102.89872	7.81500	102.87729				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			7.18000	106.73857	7.18000	106.71811				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	103.39420	9.38000	103.36845				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/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
NBK13/ On 19/03/2024 Spot Bond			8.69000	107.42254	8.69000	107.39771			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			7.50500	104.00968	7.50500	103.98875			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			7.75500	106.46035	7.75500	106.43798			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			8.62000	107.95006	8.62000	107.92490			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			8.82000	108.33469	8.82000	108.30915			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			8.37500	102.19770	8.37500	102.17479			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			8.28500	104.92221	8.28500	104.89894			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			9.17000	107.61938	9.17000	107.59303			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	101.01164			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			9.73000	105.19543	9.73000	105.16828			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.03000	104.88411	9.03000	104.85894			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			9.24000	108.87840	9.24000	108.85168			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK23I On 12/02/2020 Spot Bond					0.00000	101.96315				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.32000	111.33322	9.32000	111.30567				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.87978				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			8.59000	8.59000	8.59000	111.00974				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	104.62187				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	16.97055	100.00000	16.93319				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.25790				0.00	24,000,000	12,000,000
Total NBK26B SPOT										0.00	24,000,000	12,000,000
Total For NBK26B										0.00	24,000,000	12,000,000
NBK27I On 10/05/2026 Spot Bond			9.53000	110.40652	9.53000	110.37859				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.00000	103.28068	9.00000	103.25557				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					0.00000	102.27484				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.17000	106.76079	9.17000	106.73435				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.27500	109.20488	8.27500	109.18042				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK30I On 18/02/2021 Spot Bond					0.00000	102.78638			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 09/11/2023 Spot Bond			8.26000	106.17071	8.26000	106.14737			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.88185			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					0.00000	103.16006			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.79101			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					0.00000	104.85212			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	99.93774			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					0.00000	101.27141			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			7.29500	104.85672	7.29500	104.83593			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	95.25599	100.00000	95.02136			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/R204									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.74500	10.74500	10.74500	58.53965			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	99.97637			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK41I On 20/02/2020 Spot Bond					0.00000	101.88272			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.71204			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	103.66078			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					0.00000	101.96529			0.00	100,000,000	50,000,000
Total NBK44B SPOT									0.00	100,000,000	50,000,000
Total For NBK44B									0.00	100,000,000	50,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	102.12043			0.00	0	0
Total NBK45B SPOT									0.00	0	0
Total For NBK45B									0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	103.03473			0.00	0	0
Total NBK46B SPOT									0.00	0	0
Total For NBK46B									0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.70107			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.87432			0.00	150,000,000	50,000,000
Total NBK48B SPOT									0.00	150,000,000	50,000,000
Total For NBK48B									0.00	150,000,000	50,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	101.93032			0.00	100,000,000	50,000,000
Total NBK49B SPOT									0.00	100,000,000	50,000,000
Total For NBK49B									0.00	100,000,000	50,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	102.35191			0.00	0	0
Total NBK50B SPOT									0.00	0	0
Total For NBK50B									0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.62292			0.00	0	0
Total NBK51B SPOT									0.00	0	0
Total For NBK51B									0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.69697			0.00	0	0
Total NBK52B SPOT									0.00	0	0
Total For NBK52B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK53I On 21/02/2026 Spot Bond					0.00000	102.07630				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.72003				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.15346				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.02410				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			9.91500	106.54418	9.91500	106.51616				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.01869				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			9.95000	105.73373	9.95000	105.70584				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.02410				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.03262				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.04342				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9: On 20/09/2020 Spot Bond					0.00000	100.98828				0.00	0	0
Total NCLN94 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 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
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.43535				0.00	0	0
Total NED17 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 NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.40826				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.69072				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			8.58500	103.24538	8.58500	103.22179				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	107.61662				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.53854				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	100.20889				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.50520				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	105.82802				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.93418				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.28742				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	101.52808				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					0.00000	101.81063				0.00	0	0
Total NGL06 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 NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.57858				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.64424				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1 On 20/10/2023 Spot Bond					0.00000	100.25913				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10 On 25/03/2024 Spot Bond					0.00000	101.48823				0.00	0	1,930,000,000
Total NGT103 SPOT										0.00	0	1,930,000,000
Total For NGT103										0.00	0	1,930,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	101.16583				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.54200	10.00000	108.51300				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	102.88068	13.50000	102.84417				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.42696				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	100.44526				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	100.09484				0.00	216,000,000	108,000,000
Total NHM008 SPOT										0.00	216,000,000	108,000,000
Total For NHM008										0.00	216,000,000	108,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	100.10938				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	101.78375				0.00	0	0
Total NHM010 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 NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	102.02981				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	101.42292				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			4.35000	4.35000	4.35000	208.87523				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			3.85000	3.85000	3.85000	181.23425				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	131.31340				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			4.08000	4.08000	4.08000	95.64333				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.52000	4.52000	4.52000	103.18158				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			3.87000	3.87000	3.87000	130.60871				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.26000	4.26000	4.26000	128.02846				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.32000	4.32000	4.32000	174.93387				0.00	0	0
Total NILB14 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 NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.70000	170.07964	4.70000	170.02367				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.23500	107.48821	4.23500	107.45404				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			7.33500	102.04908	7.33500	102.02910				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					0.00000	100.16391				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.16913				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
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					0.00000	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					0.00000	101.71360				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.75864				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.20780				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.24678				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	101.77470				0.00	0	0
Total NN08 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 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					0.00000	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			8.97000	8.97000	8.97000	103.08687				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.80846				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.72868				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.73063				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.66474				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			8.16500	8.16500	8.16500	103.91185				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.72503				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.80578				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.75874				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			8.36500	8.36500	8.36500	103.94715				0.00	0	0
Total NQ1C10 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 NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.80582				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.99363				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			8.08500	114.73064	8.08500	114.70594				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.99000	184.41266	3.99000	184.35547				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			10.27000	113.71629	10.27000	113.68518				0.00	0	5,340,000,000
Total NRA028 SPOT										0.00	0	5,340,000,000
Total For NRA028										0.00	0	5,340,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.06806	100.00000	14.03693				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN98U SPOT										0.00	0	0
Total For NSN98U										0.00	0	0
NSN99: On 26/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN99U SPOT										0.00	0	0
Total For NSN99U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.51930				0.00	20,000,000	10,000,000
Total NTC19 SPOT										0.00	20,000,000	10,000,000
Total For NTC19										0.00	20,000,000	10,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	100.56216				0.00	150,000,000	50,000,000
Total NTC20 SPOT										0.00	150,000,000	50,000,000

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 NTC20										0.00	150,000,000	50,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	102.09193				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	102.34128				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	102.67025				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.71893				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.25046				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.35462				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.77560				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.05187				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			7.56000	102.11071	7.56000	102.09007				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.58527				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.03000	8.03000	8.03000	104.56446				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			9.24000	106.21112	9.24000	106.18506				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.12000	107.48310	10.12000	107.45426			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.16477			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			9.39000	108.10000	9.39000	108.07305			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			10.22000	109.31133	10.22000	109.28172			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					0.00000	101.19142			0.00	0	0
Total OML11 SPOT									0.00	0	0
Total For OML11									0.00	0	0
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 PBLS1U SPOT										0.00	0	0
Total For PBLS1U										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	108.54200	10.00000	108.51300				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.20525				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	99.82549				0.00	140,000,000	70,000,000
Total PMM44 SPOT										0.00	140,000,000	70,000,000
Total For PMM44										0.00	140,000,000	70,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond					0.00000	101.44634				0.00	0	0
Total PMM47 SPOT										0.00	0	0
Total For PMM47										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.52718				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					0.00000	101.49291				0.00	140,000,000	70,000,000
Total PMM50 SPOT										0.00	140,000,000	70,000,000
Total For PMM50										0.00	140,000,000	70,000,000
PMM51 On 28/02/2022 Spot Bond					0.00000	101.57847				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM52 On 28/11/2019 Spot Bond					0.00000	101.43313				0.00	100,000,000	50,000,000
Total PMM52 SPOT										0.00	100,000,000	50,000,000
Total For PMM52										0.00	100,000,000	50,000,000
PPC00: On 31/10/2019 Spot Bond					0.00000	99.60059				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.62360				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.70095				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.76862				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.90390				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.92323				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.94255				0.00	0	0
Total PRE2D1 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 PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.34000	112.86979	8.17000	113.84353		054,817,898,456,000.00	3,723,599,268,400	1,449,328,769,200	
Total R186 SPOT								54,817,898,456,000.00	723,599,268,400	449,328,769,200	
Total For R186								54,817,898,456,000.00	723,599,268,400	449,328,769,200	
R197 On 07/12/2023 Spot Bond			2.81000	303.12975	2.79000	303.28039		16,973,971,914,000.00	6,040,559,400	37,646,549,100	
Total R197 SPOT								16,973,971,914,000.00	6,040,559,400	37,646,549,100	
Total For R197								16,973,971,914,000.00	6,040,559,400	37,646,549,100	
R202 On 07/12/2033 Spot Bond			3.35000	233.44048	3.35000	233.37211		37,857,347,680,000.00	11,300,700,800	296,202,569,600	
Total R202 SPOT								37,857,347,680,000.00	11,300,700,800	296,202,569,600	
Total For R202								37,857,347,680,000.00	11,300,700,800	296,202,569,600	
R2023 On 28/02/2023 Spot Bond			7.43500	104.18759	7.29000	104.62034		665,545,641,031,500.00	896,509,164,900	1,185,782,088,600	
Total R2023 SPOT								55,545,641,031,500.00	896,509,164,900	185,782,088,600	
Total For R2023								55,545,641,031,500.00	896,509,164,900	185,782,088,600	
R2030 On 31/01/2030 Spot Bond			8.82000	94.45926	8.82000	94.43674		345,134,755,904,000.00	1,513,053,827,200	985,367,872,600	
Total R2030 SPOT								15,134,755,904,000.00	513,053,827,200	985,367,872,600	
Total For R2030								15,134,755,904,000.00	513,053,827,200	985,367,872,600	
R2032 On 31/03/2032 Spot Bond			9.19500	95.74311	9.19500	95.71960		038,465,899,351,500.00	656,711,897,700	826,790,079,800	
Total R2032 SPOT								38,465,899,351,500.00	656,711,897,700	826,790,079,800	
Total For R2032								38,465,899,351,500.00	656,711,897,700	826,790,079,800	
R2035 On 28/02/2035 Spot Bond			9.46000	98.95598	9.46000	98.93112		296,935,299,184,000.00	454,221,490,400	683,746,870,700	
Total R2035 SPOT								16,935,299,184,000.00	454,221,490,400	683,746,870,700	
Total For R2035								16,935,299,184,000.00	454,221,490,400	683,746,870,700	
R2037 On 31/01/2037 Spot Bond			9.59000	90.84041	9.59000	90.81691		361,170,517,552,000.00	246,211,732,800	640,172,384,100	
Total R2037 SPOT								31,170,517,552,000.00	246,211,732,800	640,172,384,100	
Total For R2037								31,170,517,552,000.00	246,211,732,800	640,172,384,100	
R2040 On 31/01/2040 Spot Bond			9.71000	93.73480	9.71000	93.71025		913,884,485,842,000.00	300,091,090,200	588,927,139,000	
Total R2040 SPOT								13,884,485,842,000.00	300,091,090,200	588,927,139,000	
Total For R2040								13,884,485,842,000.00	300,091,090,200	588,927,139,000	
R2044 On 31/01/2044 Spot Bond			9.77500	90.52598	9.77500	90.50212		366,831,597,865,000.00	549,036,480,600	865,382,666,800	
Total R2044 SPOT								16,831,597,865,000.00	549,036,480,600	865,382,666,800	
Total For R2044								16,831,597,865,000.00	549,036,480,600	865,382,666,800	
R2048 On 28/02/2048 Spot Bond			9.75000	94.04169	9.75000	94.01737		552,801,554,400,000.00	979,774,518,400	1,955,466,388,100	
Total R2048 SPOT								52,801,554,400,000.00	979,774,518,400	955,466,388,100	
Total For R2048								52,801,554,400,000.00	979,774,518,400	955,466,388,100	
R207 On 15/01/2020 Spot Bond			6.30000	100.70484	6.30000	100.68795		0.00	0	73,454,924,300	
Total R207 SPOT								0.00	0	73,454,924,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R207									0.00	0	73,454,924,300
R208 On 31/03/2021 Spot Bond			6.30000	102.93989	6.30000	102.92245			390,377,780,980,000.00	379,425,044,600	505,357,677,700
Total R208 SPOT									10,377,780,980,000.00	379,425,044,600	505,357,677,700
Total For R208									10,377,780,980,000.00	379,425,044,600	505,357,677,700
R209 On 31/03/2036 Spot Bond			9.64000	74.22333	9.47500	75.28698			938,558,820,152,000.00	1,134,705,271,800	898,927,266,100
Total R209 SPOT									18,558,820,152,000.00	134,705,271,800	398,927,266,100
Total For R209									18,558,820,152,000.00	134,705,271,800	398,927,266,100
R210 On 31/03/2028 Spot Bond			3.14000	191.30707	3.14000	191.25212			16,431,869,316,000.00	5,233,079,400	50,808,986,000
Total R210 SPOT									16,431,869,316,000.00	5,233,079,400	50,808,986,000
Total For R210									16,431,869,316,000.00	5,233,079,400	50,808,986,000
R212 On 31/01/2022 Spot Bond			2.49000	160.41732	2.46000	160.48975			003,560,598,650,000.00	403,036,385,000	276,163,417,200
Total R212 SPOT									13,560,598,650,000.00	403,036,385,000	276,163,417,200
Total For R212									13,560,598,650,000.00	403,036,385,000	276,163,417,200
R213 On 28/02/2031 Spot Bond			9.24000	87.17076	9.04500	88.38278			954,438,647,080,000.00	644,419,767,000	550,909,451,900
Total R213 SPOT									14,438,647,080,000.00	644,419,767,000	550,909,451,900
Total For R213									14,438,647,080,000.00	644,419,767,000	550,909,451,900
R214 On 28/02/2041 Spot Bond			9.73500	73.73168	9.73500	73.71264			743,664,439,925,500.00	590,001,483,300	913,892,320,900
Total R214 SPOT									13,664,439,925,500.00	590,001,483,300	913,892,320,900
Total For R214									13,664,439,925,500.00	590,001,483,300	913,892,320,900
RCG01 On 24/10/2019 Spot Bond					0.00000	100.32398			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.04962				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.86544				0.00	120,000,000	60,000,000
Total RDFB07 SPOT										0.00	120,000,000	60,000,000

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 RDFB07									0.00	120,000,000	60,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.96879			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.43360			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.12533			0.00	60,000,000	230,000,000
Total RDFB10 SPOT									0.00	60,000,000	230,000,000
Total For RDFB10									0.00	60,000,000	230,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.23394			0.00	60,000,000	30,000,000
Total RDFB11 SPOT									0.00	60,000,000	30,000,000
Total For RDFB11									0.00	60,000,000	30,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.56933			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.65953			0.00	0	2,000,000,000
Total RDFB13 SPOT									0.00	0	2,000,000,000
Total For RDFB13									0.00	0	2,000,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.17269			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.34707			0.00	0	500,000,000
Total RDFB15 SPOT									0.00	0	500,000,000
Total For RDFB15									0.00	0	500,000,000
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.91770			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.87970			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.92229			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.85965			0.00	150,000,000	50,000,000
Total RDFB19 SPOT									0.00	150,000,000	50,000,000

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 RDFB19										0.00	150,000,000	50,000,000
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.88296				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.90721				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.72826				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	100.41759				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.71541				0.00	0	2,250,000,000
Total RDFC46 SPOT										0.00	0	2,250,000,000
Total For RDFC46										0.00	0	2,250,000,000
RDFC4 On 28/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC47 SPOT										0.00	0	0
Total For RDFC47										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.28121				0.00	0	4,800,000,000
Total RDFC48 SPOT										0.00	0	4,800,000,000
Total For RDFC48										0.00	0	4,800,000,000
RDFC4 On 29/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		20,000,000,000	10,000,000,000	
Total RDFC49 SPOT								10,000,000,000,000.00		20,000,000,000	10,000,000,000	
Total For RDFC49								10,000,000,000,000.00		20,000,000,000	10,000,000,000	
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					0.00000	101.67118				0.00	0	0
Total REBC15 SPOT										0.00	0	0
Total For REBC15										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	100.62431				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.85675				0.00	0	0
Total RED204 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 RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	100.95693				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.36018				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.23829				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.85365				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	106.29659				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	107.85652				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70: On 17/04/2022 Spot Bond					0.00000	100.55525				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.78760				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.24899				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.64156				0.00	0	0
Total RES34 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 RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	102.33035			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.19786			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	99.87819			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.39308			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.49593			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.87000	106.05240	7.87000	106.03004		1,180,500,000,000.00		150,000,000	200,000,000
Total RW21 SPOT								1,180,500,000,000.00		150,000,000	200,000,000
Total For RW21								1,180,500,000,000.00		150,000,000	200,000,000
RW23 On 10/12/2023 Spot Bond			8.94000	103.32599	8.94000	103.30131		0.00		0	0
Total RW23 SPOT								0.00		0	0
Total For RW23								0.00		0	0
RW28 On 10/12/2028 Spot Bond			10.64500	99.06662	10.64500	99.03855		0.00		0	0
Total RW28 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 RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.54200	10.00000	108.51300			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.14497			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					0.00000	100.14764			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	102.25807			0.00	0	130,000,000
Total SBK20 SPOT									0.00	0	130,000,000
Total For SBK20									0.00	0	130,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	100.72644			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	103.69267			0.00	1,494,600,000	1,607,300,000
Total SBK22 SPOT									0.00	1,494,600,000	1,607,300,000
Total For SBK22									0.00	1,494,600,000	1,607,300,000
SBK23 On 28/05/2022 Spot Bond			9.49000	107.00810	9.49000	106.98114			0.00	0	2,310,000,000
Total SBK23 SPOT									0.00	0	2,310,000,000
Total For SBK23									0.00	0	2,310,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.39229			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.56510			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			8.83500	108.59752	8.83500	108.57187			0.00	0	0
Total SBK26 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 SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	99.97843				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.18217				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.82000	105.12633	7.82000	105.10430				0.00	0	200,000,000
Total SBS19 SPOT										0.00	0	200,000,000
Total For SBS19										0.00	0	200,000,000
SBS20 On 15/05/2026 Spot Bond			8.82000	108.26157	8.82000	108.23617				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					0.00000	106.02993				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			8.29000	111.35965	8.29000	111.33467				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			8.93000	97.80352	8.93000	97.78030				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			9.07500	105.22009	9.07500	105.19457				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					0.00000	101.08592				0.00	0	300,000,000
Total SBS33 SPOT										0.00	0	300,000,000
Total For SBS33										0.00	0	300,000,000
SBS34 On 19/09/2024 Spot Bond			9.02000	108.01816	9.02000	107.99225				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.31354				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.63000	100.17625	7.63000	100.15608				0.00	0	0
Total SBS37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.62500	102.04973	8.62500	102.02631			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			9.57500	100.93314	9.57500	100.90749			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			7.97000	103.05286	7.97000	103.03098			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					0.00000	102.43317			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			8.26500	106.98882	8.26500	106.96527			0.00	0	3,147,700,000
Total SBS41 SPOT									0.00	0	3,147,700,000
Total For SBS41									0.00	0	3,147,700,000
SBS42 On 12/11/2025 Spot Bond			8.71000	111.47435	8.71000	111.44853			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.09000	112.24035	9.09000	112.21323			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					0.00000	102.73195			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			8.16000	112.40239	8.16000	112.37756			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.87450			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.16603			0.00	200,000,000	0
Total SBS48 SPOT									0.00	200,000,000	0
Total For SBS48									0.00	200,000,000	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.07421			0.00	0	0
Total SBS49 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.47000	102.17812	8.47000	102.15471				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			9.21000	9.21000	9.21000	102.01838				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.11008				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					0.00000	102.42060				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.55177				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.39987				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.04500	103.45706	8.04500	103.43476				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					0.00000	102.86489				0.00	0	240,000,000
Total SBS57 SPOT										0.00	0	240,000,000
Total For SBS57										0.00	0	240,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.48734				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.50816				0.00	150,000,000	50,000,000
Total SBS59 SPOT										0.00	150,000,000	50,000,000
Total For SBS59										0.00	150,000,000	50,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	101.09407				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	99.97872				0.00	0	0
Total SBS62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	99.97828				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	99.97764				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	101.79375				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					0.00000	100.79989				0.00	1,200,000,000	600,000,000
Total SBS66 SPOT										0.00	1,200,000,000	600,000,000
Total For SBS66										0.00	1,200,000,000	600,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.84018				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			3.69000	293.00463	3.69000	292.91612				428,040,000,000.00	116,000,000	29,000,000
Total SBSI11 SPOT										428,040,000,000.00	116,000,000	29,000,000
Total For SBSI11										428,040,000,000.00	116,000,000	29,000,000
SBSI14 On 07/12/2033 Spot Bond			4.45000	4.45000	4.45000	206.60092				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	107.12044				0.00	13,819,000,000	6,909,500,000
Total SBT101 SPOT										0.00	13,819,000,000	6,909,500,000
Total For SBT101										0.00	13,819,000,000	6,909,500,000
SBT102 On 30/09/2022 Spot Bond					0.00000	107.46545				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	101.03352				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	104.49966				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	101.59028				0.00	0	0
Total SBT202 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 SBT202										0.00	0	0
SBT202 On 03/12/2023 Spot Bond			9.34000	105.31764	9.34000	105.29138				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT203 On 16/04/2024 Spot Bond					0.00000	100.39505				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.71822				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					0.00000	100.71836				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	98.06422				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	108.54200	10.00000	108.51300				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	103.50461				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.87269				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.92430				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.82476				0.00	319,000,000	147,000,000
Total SLRA3 SPOT										0.00	319,000,000	147,000,000
Total For SLRA3										0.00	319,000,000	147,000,000
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.87665				0.00	0	0
Total SLRA4 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 SLRA4									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.95564			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.97611			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.98018			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					0.00000	101.99064			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	102.12358			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	102.16670			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	102.06925			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	102.11495			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.91901			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			9.06000	111.86625	9.06000	111.83917			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.14441			0.00	724,000,000	362,000,000
Total SNT04 SPOT									0.00	724,000,000	362,000,000
Total For SNT04									0.00	724,000,000	362,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.19520			0.00	0	0
Total SPDA10 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 SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	102.04152				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					0.00000	102.58186				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.70845				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					0.00000	101.73205				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.73760				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.74459				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	101.31361				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	100.13854				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	100.85351				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	101.04824				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00 On 18/06/2022 Spot Bond					0.00000	101.01640				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00 On 18/06/2024 Spot Bond					0.00000	101.03917				0.00	0	6,000,000,000
Total SPG007 SPOT										0.00	0	6,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPG007										0.00	0	6,000,000,000
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
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			7.73000	102.53960	7.73000	102.51835				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			7.95500	100.38857	7.95500	100.36718				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			7.95500	100.38857	7.95500	100.36718				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.42500	4.42500	4.42500	126.95419				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			9.67000	105.43861	9.67000	105.41142				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.91500	77.50136	10.91500	77.47898				0.00	0	0
Total SSN021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN021										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	100.90239				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.52630				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	101.05679				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.45687				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.88192				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.53902				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.10146				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.39711				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			8.69000	106.71368	8.69000	106.68888				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.41000	104.83978	4.41000	104.80596				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.08992				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	99.97457				0.00	0	0
Total SSN046 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.52525				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.82000	3.82000	3.82000	291.45428				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	100.78880				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.25844				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			6.43700	104.46089	6.43700	104.44281				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.08863				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	99.86624				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.58868				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	174.40940				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.81000	3.81000	3.81000	131.01086				0.00	0	0
Total SSN062 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.75000	4.75000	4.75000	99.88215				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			4.07000	4.07000	4.07000	95.72513				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			4.32000	4.32000	4.32000	174.93387				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.59225				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.57342				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.52709				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.06988				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.05395				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.04381				0.00	0	0
Total SSN077 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 SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.40240				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	105.88000				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	103.93854				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	101.64245				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	101.26615				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	99.86352				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			4.22500	4.22500	4.22500	211.76111				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	200,000,000	100,000,000
Total SSN086 SPOT										0.00	200,000,000	100,000,000
Total For SSN086										0.00	200,000,000	100,000,000
SSN08: On 10/10/2019 Spot Bond					0.00000	102.46572				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			9.19000	102.09798	9.19000	102.07292				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.77771				0.00	0	0
Total T12A11 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 T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			7.93500	104.04003	7.93500	104.01751				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.77747				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			7.83500	107.18615	7.83500	107.16341				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.75658				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			7.93500	106.91206	7.93500	106.88909				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.63899				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			7.88500	106.14353	7.88500	106.12086				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.82090				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.69741				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.73537				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	102.97529	8.55000	102.95187				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.57342				0.00	0	0
Total T15OM3 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 T15OM3										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.55136				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.22693				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.02181				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.22130				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.96998				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.72196				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.20683				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					0.00000	99.97913				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.40475				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.48722				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.83575				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.30261				0.00	0	0
Total TFS155 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.32888				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	101.73051				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					0.00000	100.93964				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					0.00000	100.93217				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	100.01119				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	101.45633				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS16z On 27/05/2024 Spot Bond					0.00000	101.48240				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.69747				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			7.88500	7.88500	7.88500	104.09030				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.73562				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			7.79500	103.80446	7.79500	103.78239				0.00	0	0
Total TH12A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	101.73562				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			7.90500	103.68344	7.90500	103.66109				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.82144				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.82144				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.82144				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.82144				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	102.02203				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	102.02203				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.97395				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.97205				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.59279				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.59219				0.00	0	0
Total TH12D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.59638				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.58137				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.88667				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.03500	105.38878	8.03500	105.36586				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.36131				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			7.92500	105.94502	7.92500	105.92228				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.82132				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.82323				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.87850				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.82297				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.81560				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.95473				0.00	0	0
Total TH13C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.96997				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.97378				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.99355				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.05951				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.58287				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.58287				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.63991				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.58914				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.62089				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.96737				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.76205				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.68500	106.93960	7.68500	106.91769				0.00	0	0
Total TH14A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	101.81983				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	102.81631				0.00	313,400,000	156,700,000
Total TH14A7 SPOT										0.00	313,400,000	156,700,000
Total For TH14A7										0.00	313,400,000	156,700,000
TH14A7 On 21/11/2021 Spot Bond			7.84500	104.90324	7.84500	104.88130				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.87827				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	102.23696				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.79826				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	103.00683				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	103.17993				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.91256				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	102.54418				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.50427				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	103.45185				0.00	0	0
Total TH14D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.67814				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.71638				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.84025				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.96502				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.53279				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.65145				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.67063				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.75832				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.74307				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	102.44561				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.84789				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	102.39171				0.00	120,000,000	60,000,000
Total TH15C2 SPOT										0.00	120,000,000	60,000,000

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 TH15C2										0.00	120,000,000	60,000,000
TH15C: On 21/11/2022 Spot Bond					0.00000	101.80216				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.40186				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.30675				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.20781				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			7.67500	7.67500	7.67500	101.60773				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	71.68190	100.00000	71.54590				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	108.54200	10.00000	108.51300				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.34442				0.00	0	110,000,000
Total TL22 SPOT										0.00	0	110,000,000
Total For TL22										0.00	0	110,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	101.36049				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			8.48000	105.11887	8.48000	105.09515				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			8.99000	106.18841	8.99000	106.16303				0.00	0	8,369,999,900
Total TL25 SPOT										0.00	0	8,369,999,900
Total For TL25										0.00	0	8,369,999,900
TL26 On 25/11/2024 Spot Bond					0.00000	102.68908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.39232			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.25000	102.58989	9.25000	102.56455			0.00	0	300,000,000
Total TL28 SPOT									0.00	0	300,000,000
Total For TL28									0.00	0	300,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.14172			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	101.21247			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.24092			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC07 On 17/09/2019 Spot Bond					0.00000	102.80025			0.00	0	0
Total TLC07 SPOT									0.00	0	0
Total For TLC07									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	100.75563			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			7.88500	106.63699	7.88500	106.61458		130,583,485,000.00	16,561,000	29,010,875,000	
Total TN20 SPOT								130,583,485,000.00	16,561,000	29,010,875,000	
Total For TN20								130,583,485,000.00	16,561,000	29,010,875,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	49.95437	100.00000	49.84440		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	32.58239	100.00000	32.51068		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.74000	109.70221	8.74000	109.67671			398,194,400,000.00	45,560,000	18,088,900,000
Total TN23 SPOT									398,194,400,000.00	45,560,000	18,088,900,000
Total For TN23									398,194,400,000.00	45,560,000	18,088,900,000
TN23/R On 06/11/2023 Spot Bond			100.00000	15.85796	100.00000	15.82305			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			9.67000	103.47541	9.67000	103.44842			160,144,870,000.00	16,561,000	23,180,635,600
Total TN25 SPOT									160,144,870,000.00	16,561,000	23,180,635,600
Total For TN25									160,144,870,000.00	16,561,000	23,180,635,600
TN25/R On 19/08/2025 Spot Bond			100.00000	14.32466	100.00000	14.29260			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			9.85000	96.56272	9.85000	96.53748			0.00	0	700,000,000
Total TN27 SPOT									0.00	0	700,000,000
Total For TN27									0.00	0	700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.67889	100.00000	10.65538			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			10.52000	103.08019	10.52000	103.05133			0.00	0	11,880,000,000
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.47769	8.00000	121.45166			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			11.63500	96.36907	11.63500	96.33930			0.00	0	10,000,000,000
Total TN40 SPOT									0.00	0	10,000,000,000
Total For TN40									0.00	0	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.28569	10.75000	103.25614			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	108.54200	10.00000	108.51300			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			7.99500	103.45267	7.99500	103.43064			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond			8.18500	103.11366	8.18500	103.09105				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond			7.98500	7.98500	7.98500	103.37843				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	101.23906				0.00	80,000,000	40,000,000
Total TRA2B1 SPOT										0.00	80,000,000	40,000,000
Total For TRA2B1										0.00	80,000,000	40,000,000
TRA2B:On 14/12/2020 Spot Bond					0.00000	101.27016				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond					0.00000	101.40064				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond					0.00000	101.45030				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	101.77246				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	101.77246				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	101.85580				0.00	120,000,000	60,000,000
Total TRA3A2 SPOT										0.00	120,000,000	60,000,000
Total For TRA3A2										0.00	120,000,000	60,000,000
TRA3A:On 14/11/2022 Spot Bond					0.00000	101.90214				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			8.39000	103.69769	8.39000	103.67453				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	101.84530				0.00	48,577,230	16,192,410

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A6 SPOT										0.00	48,577,230	16,192,410
Total For TRA3A6										0.00	48,577,230	16,192,410
TRA3A On 14/11/2022 Spot Bond					0.00000	101.88533				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	102.20453				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	102.16045				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond					0.00000	100.36083				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	100.38464				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	100.39572				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			8.69000	102.30771	8.69000	104.99376				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.43788				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22E On 19/03/2020 Spot Bond					0.00000	94.82090				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					0.00000	98.50192				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23C On 09/04/2020 Spot Bond					0.00000	94.63225				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					0.00000	97.91753				0.00	0	0
Total TSP231 SPOT										0.00	0	0
Total For TSP231										0.00	0	0
TSP232 On 07/05/2020 Spot Bond					0.00000	94.03390				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP233 On 09/07/2020 Spot Bond					0.00000	92.98061				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					0.00000	99.97618				0.00	172,000,000	86,000,000
Total TU1A11 SPOT										0.00	172,000,000	86,000,000
Total For TU1A11										0.00	172,000,000	86,000,000
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.97107				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	99.96891				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.65595				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 31/07/2019 Spot Bond					0.00000	101.90178				0.00	0	0
Total TWC301 SPOT										0.00	0	0
Total For TWC301										0.00	0	0
TWC30 On 14/08/2019 Spot Bond					0.00000	101.58621				0.00	0	0
Total TWC302 SPOT										0.00	0	0
Total For TWC302										0.00	0	0
TWC30 On 28/08/2019 Spot Bond					0.00000	101.28841				0.00	0	0
Total TWC303 SPOT										0.00	0	0
Total For TWC303										0.00	0	0
TWC30 On 23/08/2019 Spot Bond					0.00000	101.39837				0.00	0	0
Total TWC304 SPOT										0.00	0	0
Total For TWC304										0.00	0	0
TWC30 On 04/09/2019 Spot Bond					0.00000	101.13888				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					0.00000	100.51130				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					0.00000	100.40860				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					0.00000	100.30608				0.00	0	0
Total TWC308 SPOT										0.00	0	0
Total For TWC308										0.00	0	0
TWC30 On 24/10/2019 Spot Bond					0.00000	100.09975				0.00	0	0
Total TWC309 SPOT										0.00	0	0
Total For TWC309										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.16500	108.08350	8.16500	108.05999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.07000	110.28274	10.07000	110.25330				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.22554				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.00046				0.00	60,000,000	30,000,000
Total VKE09 SPOT										0.00	60,000,000	30,000,000
Total For VKE09										0.00	60,000,000	30,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	100.56885				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.19725				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.03118				0.00	180,000,000	90,000,000
Total VKE12 SPOT										0.00	180,000,000	90,000,000
Total For VKE12										0.00	180,000,000	90,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	101.88409				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.56941				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
VR854L On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR854U SPOT										0.00	0	0
Total For VR854U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.96757				0.00	150,000,000	50,000,000
Total WHL01 SPOT										0.00	150,000,000	50,000,000
Total For WHL01										0.00	150,000,000	50,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.77958				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.60951				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			6.92500	103.18649	6.92500	103.16740				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			7.23000	104.52497	7.23000	104.50479				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	31.06101	100.00000	30.99263				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			6.33500	98.95237	6.33500	98.93537				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.54e+017	958,671,848,330	606,311,439,561
Total for SPOT :										1.54e+017	958,671,848,330	606,311,439,561
Total Futures										1.54e+017	958,671,870,592	606,312,741,652
Total Options										0.00	0	140,444
Grand Total:										1.54e+017	958,671,870,592	606,312,882,096