



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2018

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 01/11/2018 Bond Future			11.29371	74.03224	11.08004	75.25568			0.00	0	9,466
ES33 On 07/02/2019 Bond Future			11.43826	75.45983	11.21599	76.70678			0.00	0	0
ES33 On 02/05/2019 Bond Future			11.56190	72.92390	11.33206	74.19147			0.00	0	0
Total ES33 Future									0.00	0	9,466
Total For ES33									0.00	0	9,466
ES42 On 01/11/2018 Bond Future			11.49678	76.09823	11.27785	77.51848			0.00	0	7,957
ES42 On 07/02/2019 Bond Future			11.63257	77.56537	11.40498	79.01286			0.00	0	0
ES42 On 02/05/2019 Bond Future			11.75440	74.59368	11.51882	76.06521			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 01/11/2018 Bond Future			132.42984	132.42984	132.50754	132.50754			0.00	0	365
I2025 On 07/02/2019 Bond Future			133.59637	133.59637	133.67500	133.67500			0.00	0	0
I2025 On 02/05/2019 Bond Future			135.83990	135.83990	135.91973	135.91973			0.00	0	0
Total I2025 Future									0.00	0	365
Total For I2025									0.00	0	365
I2029 On 01/11/2018 Bond Future			99.86674	99.86674	99.96009	99.96009			0.00	0	1,600

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/02/2019			101.81294	101.81294	101.90774	101.90774			0.00	0	0
I2029	On	02/05/2019			102.45028	102.45028	102.54651	102.54651			0.00	0	0
Total I2029 Future											0.00	0	1,600
Total For I2029											0.00	0	1,600
I2033	On	01/11/2018			102.12878	102.12878	102.12753	102.12753			0.00	0	5,770
I2033	On	07/02/2019			104.11904	104.11904	104.11742	104.11742			0.00	0	0
I2033	On	02/05/2019			104.72302	104.72302	104.72128	104.72128			0.00	0	0
Total I2033 Future											0.00	0	5,770
Total For I2033											0.00	0	5,770
I2038	On	01/11/2018			123.11632	123.11632	123.11502	123.11502			0.00	0	9,705
I2038	On	07/02/2019			123.92441	123.92441	123.92273	123.92273			0.00	0	0
I2038	On	02/05/2019			126.00546	126.00546	126.00360	126.00360			0.00	0	0
Total I2038 Future											0.00	0	9,705
Total For I2038											0.00	0	9,705
I2046	On	01/11/2018			116.44548	116.44548	116.44393	116.44393			0.00	0	12,067
I2046	On	07/02/2019			118.71474	118.71474	118.71295	118.71295			0.00	0	0
I2046	On	02/05/2019			119.02297	119.02297	119.02095	119.02095			0.00	0	0
Total I2046 Future											0.00	0	12,067
Total For I2046											0.00	0	12,067
I2050	On	01/11/2018			122.03078	122.03078	122.02951	122.02951			0.00	0	9,987
I2050	On	07/02/2019			122.63758	122.63758	122.63578	122.63578			0.00	0	0
I2050	On	02/05/2019			124.69708	124.69708	124.69501	124.69501			0.00	0	0
Total I2050 Future											0.00	0	9,987
Total For I2050											0.00	0	9,987
R186	On	01/11/2018			9.27928	110.79540	9.07406	112.00925		7.53	374,931,633.60	3,384	67,255
R186	On	07/02/2019			9.38095	107.62695	9.16523	108.86399		7.85	0.00	0	719
R186	On	02/05/2019			9.47345	109.41452	9.24802	110.67203		7.47	0.00	0	0
Total R186 Future											374,931,633.60	3,384	67,974
R186	On	01/11/2018	8.53	Call			266.84000	0.26684	117,860	7.16	0.00	0	0
R186	On	01/11/2018	8.53	Put			3,573.52000	3.57352	4,638,390	7.16	0.00	0	0
R186	On	01/11/2018	8.54	Call			277.44000	0.27744	123,430	7.17	0.00	0	0
R186	On	01/11/2018	8.54	Put			3,522.16000	3.52216	4,582,000	7.17	0.00	0	0
R186	On	01/11/2018	8.46	Call			200.92000	0.20092	84,240	7.10	0.00	0	5,000
R186	On	01/11/2018	8.90	Call			888.77000	0.88877	493,490	7.46	0.00	0	0
R186	On	01/11/2018	8.90	Put			1,932.52000	1.93252	2,751,090	7.46	0.00	0	2,500
R186	On	01/11/2018	9.14	Call			1,575.38000	1.57538	980,080	7.64	0.00	0	0
R186	On	01/11/2018	8.52	Call			256.55000	0.25655	112,500	7.15	0.00	0	0
R186	On	01/11/2018	9.14	Put			1,183.39000	1.18339	1,801,940	7.64	0.00	0	5,000
R186	On	01/11/2018	7.96	Put			6,931.05000	6.93105	8,132,810	6.86	0.00	0	0

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	01/11/2018	Bond Future	7.96	Call			16.85000	0.01685	4,760	6.86	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Put			3,625.24000	3.62524	4,695,040	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			3,942.61000	3.94261	5,039,780	7.10	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Call			4,998.78000	4.99878	4,086,700	8.52	0.00	0	0
R186	On	07/02/2019	Bond Future	8.30	Call			422.62000	0.42262	252,810	7.02	0.00	0	210
R186	On	07/02/2019	Bond Future	8.50	Call			683.88000	0.68388	434,330	7.20	0.00	0	1,000
R186	On	07/02/2019	Bond Future	9.10	Call			2,023.35000	2.02335	1,474,310	7.74	0.00	0	0
R186	On	07/02/2019	Bond Future	9.10	Put			2,401.12000	2.40112	3,089,120	7.74	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.21	Call			337.81000	0.33781	196,980	6.97	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			6,047.38000	6.04738	7,143,590	6.97	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			5,993.51000	5.99351	7,086,890	6.97	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			330.04000	0.33004	192,000	6.97	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			6,101.44000	6.10144	7,200,440	6.97	0.00	0	0
R186	On	07/02/2019	Bond Future	8.50	Put			4,619.14000	4.61914	5,606,630	7.20	0.00	0	0
R186	On	07/02/2019	Bond Future	9.90	Put			860.84000	0.86084	1,185,800	8.52	0.00	0	1,000
R186	On	07/02/2019	Bond Future	8.30	Put			5,577.64000	5.57764	6,644,870	7.02	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			345.73000	0.34573	202,070	6.97	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Call			2,003.48000	2.00348	1,504,410	7.27	0.00	0	0
R186	On	02/05/2019	Bond Future	9.01	Put			3,352.51000	3.35251	4,110,950	7.27	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Call			2,030.02000	2.03002	1,526,560	7.28	0.00	0	0
R186	On	02/05/2019	Bond Future	9.02	Put			3,321.93000	3.32193	4,075,980	7.28	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Call			2,056.40000	2.05640	1,548,570	7.29	0.00	0	0
R186	On	02/05/2019	Bond Future	9.03	Put			3,291.22000	3.29122	4,040,900	7.29	0.00	0	0
Total R186 Option												0.00	0	20,710
Total For R186												374,931,633.60	3,384	88,684
R197	On	01/11/2018	Bond Future			301.05129	301.05129	301.25584	301.25584			0.00	0	2,353
R197	On	07/02/2019	Bond Future			299.56779	299.56779	299.77517	299.77517			0.00	0	0
R197	On	02/05/2019	Bond Future			304.59827	304.59827	304.80883	304.80883			0.00	0	0
Total R197 Future												0.00	0	2,353
Total For R197												0.00	0	2,353
R202	On	01/11/2018	Bond Future			234.89195	234.89195	234.88949	234.88949			0.00	0	10,129
R202	On	07/02/2019	Bond Future			235.56569	235.56569	235.56215	235.56215			0.00	0	0
R202	On	02/05/2019	Bond Future			239.52156	239.52156	239.51777	239.51777			0.00	0	0
Total R202 Future												0.00	0	10,129
Total For R202												0.00	0	10,129
R2023	On	01/11/2018	Bond Future			8.69708	98.06743	8.52037	98.68192		4.26	0.00	0	38,272
R2023	On	07/02/2019	Bond Future			8.81776	99.95848	8.62689	100.58470		4.42	0.00	0	0
R2023	On	02/05/2019	Bond Future			8.92203	97.69160	8.71776	98.32815		4.58	0.00	0	0
Total R2023 Future												0.00	0	38,272

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	01/11/2018	Bond Future	10.59	Call			6,907.81000	6.90781	6,293,690	5.41	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.23000	0.00023	0,600	5.41	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			6,844.03000	6.84403	6,229,950	5.41	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.26000	0.00026	0,670	5.41	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			6,875.92000	6.87592	6,261,820	5.41	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.24000	0.00024	0,630	5.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			6,203.40000	6.20340	5,604,060	5.44	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			53.74000	0.05374	80,620	5.44	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			6,232.59000	6.23259	5,632,740	5.44	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			52.54000	0.05254	78,910	5.44	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			6,261.79000	6.26179	5,661,430	5.44	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			51.36000	0.05136	77,220	5.44	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Call			1,003.56000	1.00356	761,860	4.32	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.45	Put			1,845.80000	1.84580	2,240,650	4.32	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Call			1,018.98000	1.01898	774,900	4.33	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.46	Put			1,829.60000	1.82960	2,222,070	4.33	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Call			988.26000	0.98826	748,950	4.32	0.00	0	0
R2023	On	02/05/2019	Bond Future	8.44	Put			1,862.12000	1.86212	2,259,360	4.32	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	38,272
R2030	On	01/11/2018	Bond Future			9.66339	90.85640	9.45431	92.17430		10.20	21,260,397.60	234	53,090
R2030	On	07/02/2019	Bond Future			9.75496	88.59889	9.53740	89.94211		10.65	0.00	0	167
R2030	On	02/05/2019	Bond Future			9.83937	90.07033	9.61418	91.43574		10.25	0.00	0	0
Total R2030 Future												21,260,397.60	234	53,257
R2030	On	01/11/2018	Bond Future	8.60	Put			5,744.83000	5.74483	7,012,500	9.15	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			70.19000	0.07019	24,130	9.15	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			5,876.23000	5.87623	7,148,070	9.15	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			73.59000	0.07359	25,490	9.15	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			5,810.42000	5.81042	7,080,220	9.15	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			77.14000	0.07714	26,910	9.15	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.90	Call			0.00000	0.00000	586,270	10.00	1,125,638.40	1,920	1,920
R2030	On	07/02/2019	Bond Future	8.63	Put			6,391.34000	6.39134	7,546,130	9.64	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Put			6,007.32000	6.00732	7,134,320	9.73	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.70	Call			573.39000	0.57339	357,170	9.73	328,596.40	920	0
R2030	On	07/02/2019	Bond Future	9.60	Put			0.00000	0.00000	3,002,800	10.75	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.60	Call			0.00000	0.00000	2,048,870	10.75	3,933,830.40	1,920	1,920
R2030	On	07/02/2019	Bond Future	8.90	Put			0.00000	0.00000	6,026,380	10.00	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			6,335.61000	6.33561	7,486,560	9.66	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Put			2,950.94000	2.95094	3,727,470	10.56	0.00	0	0
R2030	On	07/02/2019	Bond Future	9.40	Call			2,088.42000	2.08842	1,521,730	10.56	1,399,991.60	920	0

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 07/02/2019 Bond Future	8.62	Call			471.32000	0.47132	286,730	9.63	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.62	Put			6,447.18000	6.44718	7,605,810	9.63	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.63	Call			483.44000	0.48344	295,010	9.64	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.64	Call			495.62000	0.49562	303,350	9.66	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.39	Call			2,385.26000	2.38526	1,822,100	10.14	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.39	Put			3,772.95000	3.77295	4,575,200	10.14	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.40	Call			2,414.01000	2.41401	1,846,340	10.15	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.40	Put			3,739.19000	3.73919	4,536,930	10.15	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.41	Call			2,442.95000	2.44295	1,870,770	10.16	0.00	0	0
R2030 On 02/05/2019 Bond Future	9.41	Put			3,705.67000	3.70567	4,498,900	10.16	0.00	0	0
Total R2030 Option									6,788,056.80	5,680	3,840
Total For R2030									28,048,454.40	5,914	57,097
R2032 On 01/11/2018 Bond Future			9.85010	89.05744	9.64640	90.44395		11.44	0.00	0	39,801
R2032 On 07/02/2019 Bond Future			9.94321	90.77464	9.73177	92.18771		11.43	0.00	0	456
R2032 On 02/05/2019 Bond Future			10.02475	88.12723	9.80635	89.56368		11.54	0.00	0	0
Total R2032 Future									0.00	0	40,257
R2032 On 01/11/2018 Bond Future	8.76	Call			70.84000	0.07084	24,760	10.07	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.76	Put			6,475.11000	6.47511	7,815,540	10.07	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Call			74.40000	0.07440	26,200	10.07	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Put			6,402.90000	6.40290	7,741,210	10.07	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Call			67.43000	0.06743	23,390	10.06	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Put			6,547.55000	6.54755	7,890,020	10.06	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Call			514.72000	0.51472	318,790	10.26	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Put			7,062.65000	7.06265	8,279,790	10.26	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Call			527.96000	0.52796	327,960	10.27	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Put			7,001.31000	7.00131	8,214,380	10.27	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Call			501.71000	0.50171	309,800	10.24	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Put			7,124.30000	7.12430	8,345,460	10.24	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Call			2,719.46000	2.71946	2,107,440	11.42	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.61	Put			4,039.34000	4.03934	4,863,770	11.42	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.62	Call			2,750.33000	2.75033	2,133,660	11.43	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.62	Put			4,002.32000	4.00232	4,822,100	11.43	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.63	Call			2,781.68000	2.78168	2,160,340	11.43	0.00	0	0
R2032 On 02/05/2019 Bond Future	9.63	Put			3,965.86000	3.96586	4,780,970	11.43	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	40,257
R2035 On 01/11/2018 Bond Future			9.98516	92.76729	9.77143	94.37858		12.18	61,411,945.98	662	73,244
R2035 On 07/02/2019 Bond Future			10.07912	94.55613	9.85747	96.19838		12.20	0.00	0	298
R2035 On 02/05/2019 Bond Future			10.15662	91.62938	9.92812	93.29883		12.34	0.00	0	0
Total R2035 Future									61,411,945.98	662	73,542

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	01/11/2018	Bond Future	8.92	Call			94.98000	0.09498	32,680	10.80	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			6,953.48000	6.95348	8,502,470	10.80	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			99.63000	0.09963	34,550	10.80	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			6,873.29000	6.87329	8,419,500	10.80	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			104.43000	0.10443	36,490	10.81	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			6,793.35000	6.79335	8,336,700	10.81	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			7,693.32000	7.69332	9,086,120	11.19	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			670.38000	0.67038	416,020	11.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			7,625.72000	7.62572	9,013,610	11.21	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			638.35000	0.63835	393,800	11.17	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			7,761.14000	7.76114	9,158,840	11.17	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			654.31000	0.65431	404,860	11.19	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Call			3,023.56000	3.02356	2,310,480	12.10	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.74	Put			4,432.79000	4.43279	5,389,160	12.10	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Call			3,058.80000	3.05880	2,340,210	12.11	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.75	Put			4,392.31000	4.39231	5,343,170	12.11	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Call			2,988.52000	2.98852	2,280,950	12.09	0.00	0	0
R2035	On	02/05/2019	Bond Future	9.73	Put			4,473.56000	4.47356	5,435,440	12.09	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												61,411,945.98	662	73,542
R2037	On	01/11/2018	Bond Future			10.04098	89.46240	9.82739	91.08006		12.75	25,944,096.00	290	52,071
R2037	On	07/02/2019	Bond Future			10.12769	86.92737	9.90656	88.57621		13.39	0.00	0	650
R2037	On	02/05/2019	Bond Future			10.20622	88.37105	9.97840	90.04711		12.94	0.00	0	0
Total R2037 Future												25,944,096.00	290	52,721
R2037	On	01/11/2018	Bond Future	9.01	Call			115.82000	0.11582	41,460	11.37	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			6,750.57000	6.75057	8,293,870	11.37	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			121.99000	0.12199	44,100	11.39	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			6,671.08000	6.67108	8,210,850	11.39	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			128.43000	0.12843	46,870	11.41	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			6,591.98000	6.59198	8,128,080	11.41	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			7,456.10000	7.45610	8,844,100	12.01	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			696.11000	0.69611	430,140	12.02	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			7,388.21000	7.38821	8,771,080	12.02	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			662.82000	0.66282	407,100	11.99	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			7,524.22000	7.52422	8,917,340	11.99	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			679.41000	0.67941	418,570	12.01	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Call			3,109.68000	3.10968	2,385,340	12.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.80	Put			4,457.27000	4.45727	5,408,990	12.74	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Call			3,144.98000	3.14498	2,415,170	12.75	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.81	Put			4,416.20000	4.41620	5,362,450	12.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/05/2019	Bond Future	9.79	Call			3,074.58000	3.07458	2,355,720	12.73	0.00	0	0
R2037	On	02/05/2019	Bond Future	9.79	Put			4,498.64000	4.49864	5,455,840	12.73	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												25,944,096.00	290	52,721
R2040	On	01/11/2018	Bond Future			10.10550	92.77813	9.89705	94.47133		13.17	0.00	0	25,392
R2040	On	07/02/2019	Bond Future			10.19128	90.05658	9.97557	91.78228		13.87	0.00	0	100
R2040	On	02/05/2019	Bond Future			10.26879	91.55212	10.04662	93.30639		13.41	0.00	0	0
Total R2040 Future												0.00	0	25,492
R2040	On	01/11/2018	Bond Future	9.20	Call			199.75000	0.19975	78,470	11.69	31,388.00	400	3,940
R2040	On	01/11/2018	Bond Future	9.80	Put			2,389.28000	2.38928	3,427,890	12.88	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			7,095.52000	7.09552	8,707,570	11.64	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			127.86000	0.12786	46,710	11.64	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.07	Put			7,357.15000	7.35715	8,978,980	11.62	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Put			12,784.61000	12.78461	14,474,300	11.58	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			4.57000	0.00457	1,060	11.58	0.00	0	2,950
R2040	On	01/11/2018	Bond Future	9.20	Put			6,247.99000	6.24799	7,819,910	11.69	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			122.01000	0.12201	44,240	11.63	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			7,182.36000	7.18236	8,797,790	11.63	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			111.01000	0.11101	39,640	11.62	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.80	Call			1,583.45000	1.58345	928,860	12.88	3,288,164.40	3,540	1,770
R2040	On	01/11/2018	Bond Future	10.00	Put			0.00000	0.00000	2,406,560	13.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	10.00	Call			0.00000	0.00000	1,555,940	13.17	6,130,403.60	3,940	3,940
R2040	On	01/11/2018	Bond Future	9.08	Call			116.42000	0.11642	41,900	11.63	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			7,269.59000	7.26959	8,888,270	11.63	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			8,198.69000	8.19869	9,657,000	12.52	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			727.60000	0.72760	454,850	12.54	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			8,124.52000	8.12452	9,577,470	12.54	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			745.58000	0.74558	467,440	12.55	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			8,050.63000	8.05063	9,498,190	12.55	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			709.76000	0.70976	442,370	12.52	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Put			4,757.48000	4.75748	5,742,850	13.29	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Call			3,443.55000	3.44355	2,668,930	13.30	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.89	Put			4,713.80000	4.71380	5,693,450	13.30	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Call			3,481.85000	3.48185	2,701,530	13.31	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.90	Put			4,670.15000	4.67015	5,644,100	13.31	0.00	0	0
R2040	On	02/05/2019	Bond Future	9.88	Call			3,405.16000	3.40516	2,636,260	13.29	0.00	0	0
Total R2040 Option												9,449,956.00	7,880	15,550
Total For R2040												9,449,956.00	7,880	41,042
R2044	On	01/11/2018	Bond Future			10.13894	89.73350	9.92544	91.48878		13.83	29,612,055.00	330	38,929
R2044	On	07/02/2019	Bond Future			10.22195	87.07852	10.00117	88.86743		14.57	0.00	0	108

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	02/05/2019	Bond Future			10.29679	88.52462	10.06952	90.34320		14.10	0.00	0	0
Total R2044 Future												29,612,055.00	330	39,037
R2044	On	01/11/2018	Bond Future	9.14	Call			137.31000	0.13731	49,560	12.23	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			7,134.79000	7.13479	8,802,320	12.23	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			125.06000	0.12506	44,460	12.22	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			7,312.58000	7.31258	8,987,260	12.22	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			131.07000	0.13107	46,950	12.23	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			7,223.49000	7.22349	8,894,650	12.23	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			8,191.86000	8.19186	9,689,210	13.24	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			791.78000	0.79178	494,540	13.26	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			8,116.54000	8.11654	9,608,210	13.26	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			811.13000	0.81113	508,130	13.28	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			8,041.83000	8.04183	9,527,740	13.28	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			772.89000	0.77289	481,330	13.24	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Call			3,504.11000	3.50411	2,701,600	14.00	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.91	Put			4,819.60000	4.81960	5,835,670	14.00	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Call			3,543.08000	3.54308	2,734,670	14.01	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.92	Put			4,775.14000	4.77514	5,785,310	14.01	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Call			3,465.34000	3.46534	2,668,740	13.99	0.00	0	0
R2044	On	02/05/2019	Bond Future	9.90	Put			4,864.40000	4.86440	5,886,380	13.99	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												29,612,055.00	330	39,037
R2048	On	01/11/2018	Bond Future			10.12997	88.72362	9.90626	90.60864		14.30	0.00	0	97,299
R2048	On	07/02/2019	Bond Future			10.21469	90.43449	9.98326	92.35570		14.36	0.00	0	0
R2048	On	02/05/2019	Bond Future			10.28421	87.50255	10.04614	89.45566		14.60	0.00	0	0
Total R2048 Future												0.00	0	97,299
R2048	On	01/11/2018	Bond Future	9.03	Put			8,208.80000	8.20880	10,033,410	12.59	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			79.82000	0.07982	24,850	12.58	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			8,400.43000	8.40043	10,230,480	12.58	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			84.02000	0.08402	26,380	12.58	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			8,304.44000	8.30444	10,131,820	12.58	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			88.40000	0.08840	27,990	12.59	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			629.21000	0.62921	371,580	12.87	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			9,093.23000	9.09323	10,756,810	12.87	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			646.02000	0.64602	382,790	12.89	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			9,010.92000	9.01092	10,668,900	12.89	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			612.55000	0.61255	360,510	12.85	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			9,175.86000	9.17586	10,845,030	12.85	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Call			3,637.73000	3.63773	2,770,160	14.49	0.00	0	0
R2048	On	02/05/2019	Bond Future	9.90	Put			4,875.71000	4.87571	5,961,250	14.49	0.00	0	0

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 02/05/2019 Bond Future	9.91	Call			3,677.92000	3.67792	2,804,000	14.50	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.91	Put			4,830.22000	4.83022	5,909,410	14.50	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Call			3,597.75000	3.59775	2,736,550	14.48	0.00	0	0
R2048 On 02/05/2019 Bond Future	9.89	Put			4,921.56000	4.92156	6,013,470	14.48	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	97,299
R207 On 01/11/2018 Bond Future			7.93406	101.46669	7.75793	101.66259		0.77	0.00	0	19,671
R207 On 07/02/2019 Bond Future			8.13672	99.77823	7.90710	99.97780		0.85	0.00	0	0
R207 On 02/05/2019 Bond Future			8.45141	101.43551	8.14236	101.63830		0.73	0.00	0	0
Total R207 Future									0.00	0	19,671
R207 On 01/11/2018 Bond Future	6.75	Call			1.72000	0.00172	0,450	1.19	0.00	0	0
R207 On 01/11/2018 Bond Future	6.75	Put			1,133.61000	1.13361	1,328,240	1.19	0.00	0	0
R207 On 01/11/2018 Bond Future	6.76	Call			1.77000	0.00177	0,460	1.18	0.00	0	0
R207 On 01/11/2018 Bond Future	6.76	Put			1,122.34000	1.12234	1,316,930	1.18	0.00	0	0
R207 On 01/11/2018 Bond Future	6.74	Call			1.60000	0.00160	0,420	1.19	0.00	0	0
R207 On 01/11/2018 Bond Future	6.74	Put			1,144.81000	1.14481	1,339,530	1.19	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Call			1.54000	0.00154	0,430	0.78	0.00	0	0
R207 On 07/02/2019 Bond Future	6.52	Put			1,220.49000	1.22049	1,418,950	0.78	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Call			1.62000	0.00162	0,460	0.78	0.00	0	0
R207 On 07/02/2019 Bond Future	6.53	Put			1,211.70000	1.21170	1,410,110	0.78	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Call			1.46000	0.00146	0,410	0.78	0.00	0	0
R207 On 07/02/2019 Bond Future	6.51	Put			1,229.28000	1.22928	1,427,800	0.78	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Call			74.22000	0.07422	35,560	0.62	0.00	0	0
R207 On 02/05/2019 Bond Future	7.61	Put			425.21000	0.42521	589,340	0.62	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Call			76.64000	0.07664	37,030	0.62	0.00	0	0
R207 On 02/05/2019 Bond Future	7.62	Put			421.01000	0.42101	584,190	0.62	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Call			78.83000	0.07883	38,350	0.62	0.00	0	0
R207 On 02/05/2019 Bond Future	7.63	Put			416.59000	0.41659	578,900	0.62	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	19,671
R208 On 01/11/2018 Bond Future			8.20489	97.56505	8.04467	97.90174		2.05	0.00	0	29,489
R208 On 07/02/2019 Bond Future			8.33985	99.44631	8.15765	99.78936		2.41	0.00	0	0
R208 On 02/05/2019 Bond Future			8.47767	97.69856	8.27165	98.04720		2.36	0.00	0	0
Total R208 Future									0.00	0	29,489
R208 On 01/11/2018 Bond Future	7.10	Put			2,020.53000	2.02053	2,353,660	2.35	0.00	0	0
R208 On 01/11/2018 Bond Future	7.11	Call			5.36000	0.00536	1,680	2.34	0.00	0	0
R208 On 01/11/2018 Bond Future	7.11	Put			1,999.09000	1.99909	2,332,100	2.34	0.00	0	0
R208 On 01/11/2018 Bond Future	7.12	Call			5.53000	0.00553	1,740	2.33	0.00	0	0
R208 On 01/11/2018 Bond Future	7.12	Put			1,977.66000	1.97766	2,310,560	2.33	0.00	0	0
R208 On 01/11/2018 Bond Future	7.10	Call			5.19000	0.00519	1,630	2.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/02/2019	Bond Future	7.07	Put			2,108.05000	2.10805	2,437,220	1.93	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			28.62000	0.02862	14,290	1.93	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			2,089.67000	2.08967	2,418,390	1.93	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			26.65000	0.02665	13,210	1.93	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			2,126.47000	2.12647	2,456,080	1.93	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			27.62000	0.02762	13,740	1.93	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Call			533.83000	0.53383	401,190	2.26	0.00	0	0
R208	On	02/05/2019	Bond Future	8.03	Put			944.84000	0.94484	1,160,840	2.26	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Call			542.35000	0.54235	408,360	2.27	0.00	0	0
R208	On	02/05/2019	Bond Future	8.04	Put			936.31000	0.93631	1,150,960	2.27	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Call			525.69000	0.52569	394,380	2.26	0.00	0	0
R208	On	02/05/2019	Bond Future	8.02	Put			953.76000	0.95376	1,171,090	2.26	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,489
R209	On	01/11/2018	Bond Future			9.94840	70.31250	9.73499	71.67379		13.73	72,843,750.00	1,036	127,279
R209	On	07/02/2019	Bond Future			10.02961	71.66825	9.80916	73.05570		13.80	0.00	0	340
R209	On	02/05/2019	Bond Future			10.10015	69.71081	9.87343	71.12122		13.94	0.00	0	0
Total R209 Future												72,843,750.00	1,036	127,619
R209	On	01/11/2018	Bond Future	1016.00	Call			70,785.92000	70.78592	69,424,630	15.83	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	15.83	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			70,785.92000	70.78592	69,424,630	15.83	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	15.83	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			70,785.91000	70.78591	69,424,620	15.83	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	15.83	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			2,336.33000	2.33633	1,542,570	14.03	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,027.89000	1.02789	1,595,420	14.03	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			3,185.06000	3.18506	4,265,060	13.04	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			559.85000	0.55985	278,560	13.04	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Put			5,883.63000	5.88363	7,186,440	12.28	0.00	0	0
R209	On	01/11/2018	Bond Future	8.89	Call			90.93000	0.09093	32,450	12.28	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.97	Call			2,459.36000	2.45936	1,640,740	14.07	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			962.45000	0.96245	1,505,120	14.07	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			5,355.10000	5.35510	4,178,880	15.41	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			242.96000	0.24296	428,030	15.41	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Call			2,500.91000	2.50091	1,674,100	14.09	0.00	0	0
R209	On	01/11/2018	Bond Future	9.98	Put			941.34000	0.94134	1,475,820	14.09	0.00	0	2,000
R209	On	01/11/2018	Bond Future	8.98	Put			5,278.98000	5.27898	6,556,370	12.33	0.00	0	0
R209	On	01/11/2018	Bond Future	8.98	Call			135.43000	0.13543	51,530	12.33	0.00	0	0
R209	On	01/11/2018	Bond Future	10.00	Put			900.46000	0.90046	1,418,750	14.12	0.00	0	5,850
R209	On	01/11/2018	Bond Future	10.00	Call			2,585.08000	2.58508	1,742,080	14.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	9.84	Call			1,947.02000	1.94702	1,239,100	13.87	0.00	0	0
R209	On	01/11/2018	Bond Future	9.84	Put			1,272.31000	1.27231	1,925,680	13.87	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Put			5,213.21000	5.21321	6,487,340	12.34	0.00	0	0
R209	On	01/11/2018	Bond Future	8.99	Call			141.30000	0.14130	54,140	12.34	0.00	0	760
R209	On	01/11/2018	Bond Future	9.64	Put			1,895.36000	1.89536	2,726,910	13.57	0.00	0	0
R209	On	01/11/2018	Bond Future	9.64	Call			1,276.76000	1.27676	747,020	13.57	0.00	0	2,000
R209	On	01/11/2018	Bond Future	9.47	Call			829.48000	0.82948	446,030	13.31	0.00	0	0
R209	On	01/11/2018	Bond Future	9.47	Put			2,575.15000	2.57515	3,552,990	13.31	0.00	0	760
R209	On	01/11/2018	Bond Future	9.82	Call			1,873.13000	1.87313	1,182,800	13.84	0.00	0	0
R209	On	01/11/2018	Bond Future	9.82	Put			1,326.19000	1.32619	1,997,150	13.84	0.00	0	760
R209	On	01/11/2018	Bond Future	9.49	Call			877.11000	0.87711	476,930	13.35	0.00	0	0
R209	On	01/11/2018	Bond Future	9.49	Put			2,488.83000	2.48883	3,449,940	13.35	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			631.14000	0.63114	397,350	12.66	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			6,302.57000	6.30257	7,456,230	12.66	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			602.23000	0.60223	377,030	12.62	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			6,416.80000	6.41680	7,579,050	12.62	0.00	0	0
R209	On	07/02/2019	Bond Future	10.20	Call			4,104.75000	4.10475	3,237,270	14.46	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Call			739.51000	0.73951	474,530	12.78	0.00	0	4,000
R209	On	07/02/2019	Bond Future	10.20	Put			1,672.33000	1.67233	2,192,300	14.46	0.00	0	4,000
R209	On	07/02/2019	Bond Future	9.54	Put			3,587.25000	3.58725	4,452,450	13.55	0.00	0	0
R209	On	07/02/2019	Bond Future	9.54	Call			1,837.13000	1.83713	1,314,880	13.55	0.00	0	4,000
R209	On	07/02/2019	Bond Future	8.96	Call			616.51000	0.61651	387,050	12.64	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			6,359.46000	6.35946	7,517,450	12.64	0.00	0	0
R209	On	07/02/2019	Bond Future	9.04	Put			5,913.01000	5.91301	7,035,480	12.78	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Call			2,700.55000	2.70055	2,083,600	13.88	0.00	0	0
R209	On	02/05/2019	Bond Future	9.70	Put			3,808.22000	3.80822	4,601,680	13.88	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Call			2,640.91000	2.64091	2,033,040	13.86	0.00	0	0
R209	On	02/05/2019	Bond Future	9.68	Put			3,877.95000	3.87795	4,680,490	13.86	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Call			2,670.76000	2.67076	2,058,340	13.87	0.00	0	0
R209	On	02/05/2019	Bond Future	9.69	Put			3,843.07000	3.84307	4,641,060	13.87	0.00	0	0
Total R209 Option												0.00	0	26,130
Total For R209												72,843,750.00	1,036	153,749
R210	On	01/11/2018	Bond Future			184.36425	184.36425	184.20771	184.20771			0.00	0	2,414
R210	On	07/02/2019	Bond Future			187.95722	187.95722	187.79699	187.79699			0.00	0	0
R210	On	02/05/2019	Bond Future			188.55896	188.55896	188.39567	188.39567			0.00	0	0
Total R210 Future												0.00	0	2,414
Total For R210												0.00	0	2,414
R212	On	01/11/2018	Bond Future			155.54400	155.54400	155.54400	155.54400			0.00	0	3,476
R212	On	07/02/2019	Bond Future			156.42020	156.42020	156.41958	156.41958			0.00	0	0
R212	On	02/05/2019	Bond Future			159.04698	159.04698	159.04615	159.04615			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R212 Future										0.00	0	3,476
Total For R212										0.00	0	3,476
R213 On 01/11/2018 Bond Future			9.75439	81.77760	9.55072	83.03488		11.21		0.00	0	32,893
R213 On 07/02/2019 Bond Future			9.84720	83.35453	9.63572	84.63594		11.23		0.00	0	112
R213 On 02/05/2019 Bond Future			9.92399	81.19186	9.70569	82.49455		11.29		0.00	0	0
Total R213 Future										0.00	0	33,005
R213 On 01/11/2018 Bond Future	8.65	Call			66.49000	0.06649	23,740	10.12		0.00	0	0
R213 On 01/11/2018 Bond Future	8.65	Put			5,957.83000	5.95783	7,172,360	10.12		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Call			69.71000	0.06971	25,070	10.13		0.00	0	0
R213 On 01/11/2018 Bond Future	8.66	Put			5,892.55000	5.89255	7,105,190	10.13		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Call			63.39000	0.06339	22,470	10.12		0.00	0	0
R213 On 01/11/2018 Bond Future	8.64	Put			6,023.30000	6.02330	7,239,660	10.12		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Call			425.36000	0.42536	259,620	9.98		0.00	0	0
R213 On 07/02/2019 Bond Future	8.69	Put			6,507.30000	6.50730	7,622,970	9.98		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Call			434.70000	0.43470	265,870	9.98		0.00	0	0
R213 On 07/02/2019 Bond Future	8.70	Put			6,449.19000	6.44919	7,561,770	9.98		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Call			416.18000	0.41618	253,490	9.98		0.00	0	0
R213 On 07/02/2019 Bond Future	8.68	Put			6,565.64000	6.56564	7,684,360	9.98		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Call			2,354.51000	2.35451	1,811,170	11.01		0.00	0	0
R213 On 02/05/2019 Bond Future	9.49	Put			3,669.96000	3.66996	4,429,310	11.01		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Call			2,383.47000	2.38347	1,835,750	11.02		0.00	0	0
R213 On 02/05/2019 Bond Future	9.50	Put			3,637.30000	3.63730	4,392,270	11.02		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Call			2,326.00000	2.32600	1,787,020	11.00		0.00	0	0
R213 On 02/05/2019 Bond Future	9.48	Put			3,703.14000	3.70314	4,466,850	11.00		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	33,005
R214 On 01/11/2018 Bond Future			10.09416	69.53325	9.87570	70.98032		14.65		0.00	0	28,493
R214 On 07/02/2019 Bond Future			10.17737	70.87409	9.95168	72.34889		14.69		0.00	0	0
R214 On 02/05/2019 Bond Future			10.24564	68.75752	10.01374	70.25672		14.88		0.00	0	0
Total R214 Future										0.00	0	28,493
R214 On 01/11/2018 Bond Future	8.99	Call			80.58000	0.08058	27,640	13.03		0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			6,481.57000	6.48157	7,875,700	13.03		0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Call			84.49000	0.08449	29,200	13.04		0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Put			6,408.08000	6.40808	7,799,860	13.04		0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Call			76.82000	0.07682	26,150	13.03		0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Put			6,555.32000	6.55532	7,951,720	13.03		0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Call			541.59000	0.54159	329,170	13.14		0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Put			7,053.48000	7.05348	8,315,860	13.14		0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Call			555.36000	0.55536	338,580	13.16		0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Put			6,990.65000	6.99065	8,248,670	13.16		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/02/2019	Bond Future	9.03	Call		528.06000	0.52806	319,960	13.12	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put		7,116.67000	7.11667	8,383,370	13.12	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Call		2,887.27000	2.88727	2,220,910	14.72	0.00	0	0
R214	On	02/05/2019	Bond Future	9.86	Put		3,910.84000	3.91084	4,743,680	14.72	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Call		2,918.71000	2.91871	2,247,540	14.73	0.00	0	0
R214	On	02/05/2019	Bond Future	9.87	Put		3,874.97000	3.87497	4,703,000	14.73	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Call		2,855.77000	2.85577	2,194,230	14.71	0.00	0	0
R214	On	02/05/2019	Bond Future	9.85	Put		3,946.76000	3.94676	4,784,420	14.71	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											0.00	0	28,493
Total for Bond											602,241,890.98	19,496	867,647
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total E170 Future											0.00	0	0
Total For E170											0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES23 Future											0.00	0	0
Total For ES23											0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES23A Future											0.00	0	0
Total For ES23A											0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES26 Future											0.00	0	0
Total For ES26											0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES26A Future											0.00	0	0
Total For ES26A											0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES33 Future											0.00	0	0
Total For ES33											0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 01/11/2018 GOVI			604.85900	604.85900	614.49300	614.49300				0.00	0	463
GOVI On 07/02/2019 GOVI			616.52400	616.52400	626.34300	626.34300				0.00	0	0
GOVI On 02/05/2019 GOVI			626.76900	626.76900	636.75100	636.75100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GOVI Future									0.00	0	463
GOVI On 01/11/2018 GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			390,070.00000	39.00700	486,410,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Put			390,170.00000	39.01700	486,510,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Put			389,970.00000	38.99700	486,310,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			401,670.00000	40.16700	499,860,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			401,770.00000	40.17700	499,960,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			401,870.00000	40.18700	500,060,000		0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.86	Put			111,090.00000	11.10900	210,910,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.87	Put			111,190.00000	11.11900	211,010,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/05/2019 GOVI	647.88	Put			111,290.00000	11.12900	211,110,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	463
Total for GOVI									0.00	0	463
AL37 On 01/11/2018 Index Future			586.04700	586.04700	589.70700	589.70700			0.00	0	0
AL37 On 07/02/2019 Index Future			597.34900	597.34900	601.07900	601.07900			0.00	0	0
AL37 On 02/05/2019 Index Future			607.27500	607.27500	611.06700	611.06700			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/11/2018 Index Future			675.45700	675.45700	683.53500	683.53500			0.00	0	0
AL7T On 07/02/2019 Index Future			688.48400	688.48400	696.71600	696.71600			0.00	0	0
AL7T On 02/05/2019 Index Future			699.92400	699.92400	708.29300	708.29300			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/11/2018 Index Future			610.65400	610.65400	619.70600	619.70600			0.00	0	863
ALBI On 07/02/2019 Index Future			622.43100	622.43100	631.65600	631.65600			0.00	0	57
ALBI On 02/05/2019 Index Future			632.77400	632.77400	642.15200	642.15200			0.00	0	0
Total ALBI Future									0.00	0	920
Total For ALBI									0.00	0	920
IGOV On 01/11/2018 Index Future			253.09000	253.09000	253.12000	253.12000			0.00	0	746
IGOV On 07/02/2019 Index Future			258.02300	258.02300	258.05300	258.05300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 02/05/2019 Index Future			262.35700	262.35700	262.38700	262.38700			0.00	0	0
Total IGOV Future									0.00	0	746
Total For IGOV									0.00	0	746
Total for Index									0.00	0	1,666
JIBAR F On 19/09/2018 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	35,000
JIBAR F On 20/03/2019 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
Total Jibar Future									0.00	0	35,000
Total For JIBAR FUTURE									0.00	0	35,000
Total for Jibar									0.00	0	35,000
5Y STN On 21/12/2021 Interest Rate Swap			98.68000	98.68000	98.40000	98.40000			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 :									602,241,890.98	19,496	904,827
AA05 On 22/03/2019 Spot Bond			8.11000	104.85208	8.11000	104.82943			0.00	0	2,476,800
Total AA05 SPOT									0.00	0	2,476,800
Total For AA05									0.00	0	2,476,800
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.73000	103.20050	9.73000	103.17371			0.00	0	1,394,141,600
Total AA07 SPOT									0.00	0	1,394,141,600
Total For AA07									0.00	0	1,394,141,600
AB01/R On 24/11/2020 Spot Bond			10.00000	109.79300	10.00000	109.76400			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			7.85000	102.49426	7.85000	102.47256		23,550,000,000,000.00	3,000,000,000	1,515,420,600	
Total AB013 SPOT								23,550,000,000,000.00	3,000,000,000	1,515,420,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB013										3,550,000,000,000.00	3,000,000,000	1,515,420,600
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	103.22841	10.84000	103.19880				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	100.08295	11.37000	100.05238				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	100.12687	11.81000	100.09514				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	26.49780	100.00000	26.43947				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	20.27703	100.00000	20.23239				0.00	0	0
Total AB026U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				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			4.89500	4.89500	4.89500	4.89500				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
ABFN08 On 17/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	0.00000				0.00	0	160,000,000
Total ABFN10 SPOT										0.00	0	160,000,000
Total For ABFN10										0.00	0	160,000,000
ABFN11 On 09/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN12 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 ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	300,000,000
Total ABFN15 SPOT										0.00	0	300,000,000
Total For ABFN15										0.00	0	300,000,000
ABFN1: On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ABFN25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN25										0.00	0	0
ABFN2! On 17/10/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	850,000,000
Total ABFN29 SPOT										0.00	0	850,000,000
Total For ABFN29										0.00	0	850,000,000
ABFN3! On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.90000	8.90000	8.90000	8.90000				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABK5 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 ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.87000	4.87000	4.87000	4.87000				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.23000	6.23000	6.23000	6.23000				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	32.36586	100.00000	32.29021				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			7.47000	7.47000	7.47000	7.47000				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	14.05273	100.00000	14.01988				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.04000	9.04000	9.04000	9.04000				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	7.72499	100.00000	7.70704				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	0.00000			0.00	109,000,000	109,000,000
Total ABKS1 SPOT									0.00	109,000,000	109,000,000
Total For ABKS1									0.00	109,000,000	109,000,000
ABN05 On 18/04/2021 Spot Bond			4.10500	193.75520	4.10500	193.70961			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			3.89000	3.89000	3.89000	3.89000			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			3.82000	3.82000	3.82000	3.82000			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			3.69000	3.69000	3.69000	3.69000			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			10.01500	10.01500	10.01500	10.01500			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			10.37500	10.37500	10.37500	10.37500			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			9.10500	9.10500	9.10500	9.10500			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			10.92000	10.92000	10.92000	10.92000			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.13000	104.55301	9.13000	104.52750		11,321,200,000,000.00		1,240,000,000	620,000,000
Total ABS11 SPOT								11,321,200,000,000.00		1,240,000,000	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
Total For ABS11									11,321,200,000,000.00	1,240,000,000	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.09500	103.14734	9.09500	103.12242			0.00	0	77,000,400
Total ABS12 SPOT									0.00	0	77,000,400
Total For ABS12									0.00	0	77,000,400
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.98631	9.20000	102.96114			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			9.81000	102.61349	9.81000	102.58680			0.00	0	118,956,800
Total ABS13 SPOT									0.00	0	118,956,800
Total For ABS13									0.00	0	118,956,800
ABS14 On 11/11/2020 Spot Bond			8.73500	104.08291	8.73500	104.05874			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			9.29500	104.72902	9.29500	104.70316			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.93000	105.67951	9.93000	105.65169			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			10.07000	106.74229	10.07000	106.71379			30,210,000,000,000.00	3,000,000,000	1,500,000,000
Total ABS17 SPOT									30,210,000,000,000.00	3,000,000,000	1,500,000,000
Total For ABS17									30,210,000,000,000.00	3,000,000,000	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.86500	104.30330	9.86500	104.27601			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.52500	101.66103	8.52500	101.63785			0.00	0	529,314,000
Total ABS6 SPOT									0.00	0	529,314,000
Total For ABS6									0.00	0	529,314,000
ABS7 On 11/09/2026 Spot Bond			10.05000	93.13911	10.05000	93.11429			87,636,000,000,000.00	8,720,000,000	4,360,000,000
Total ABS7 SPOT									87,636,000,000,000.00	8,720,000,000	4,360,000,000
Total For ABS7									87,636,000,000,000.00	8,720,000,000	4,360,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.86040	100.00000	8.84090			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			3.84500	3.84500	3.84500	3.84500			0.00	0	0
Total ABS12 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 ABSI2										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.22000	151.27511	3.22000	151.24318				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
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
ACL047 On 22/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				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	0.00000				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	0.00000				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			9.24500	9.24500	9.24500	9.24500				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	0.00000				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.88000	8.88000	8.88000	8.88000				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL202 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 ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
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 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AIG2U									0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.55000	100.33449	7.55000	100.31429			0.00	0	10,410,900
Total AIR01 SPOT									0.00	0	10,410,900
Total For AIR01									0.00	0	10,410,900
AIR02 On 30/04/2023 Spot Bond			9.69500	111.40484	9.69500	111.37603			0.00	0	1,147,300
Total AIR02 SPOT									0.00	0	1,147,300
Total For AIR02									0.00	0	1,147,300
AIR04 On 29/05/2024 Spot Bond			9.82500	100.03824	9.82500	100.01217			0.00	0	4,347,200
Total AIR04 SPOT									0.00	0	4,347,200
Total For AIR04									0.00	0	4,347,200
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			11.01000	96.14858	11.01000	96.12059			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			4.13000	175.03731	4.13000	174.99601			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total APF08 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 APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ASN01 On 20/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.94000	234.87008	3.94000	234.81586			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.95500	209.87081	3.95500	209.82227			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05 On 28/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN061 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 ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	125,200,000	1,268,903,000
Total ASN083 SPOT										0.00	125,200,000	1,268,903,000
Total For ASN083										0.00	125,200,000	1,268,903,000
ASN08: On 03/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ASN096 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 ASN096									0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13: On 24/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN134 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.95000	147.78463	3.95000	147.75057				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	0.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			3.99500	147.57259	3.99500	147.53840				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN150 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 ASN150									0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	0.00000			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			4.72000	161.32384	4.72000	161.28322			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN174 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 ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	0.00000				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			4.24000	102.39833	4.24000	102.37393				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	0.00000				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN199 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 ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	13,200,000	3,300,000
Total ASN204 SPOT										0.00	13,200,000	3,300,000
Total For ASN204										0.00	13,200,000	3,300,000
ASN20: On 25/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN214 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 ASN214									0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN215 SPOT									0.00	0	0
Total For ASN215									0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN216 SPOT									0.00	0	0
Total For ASN216									0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0
Total For ASN217									0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN218 SPOT									0.00	0	0
Total For ASN218									0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN219 SPOT									0.00	0	0
Total For ASN219									0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN220 SPOT									0.00	0	0
Total For ASN220									0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN223 SPOT									0.00	0	0
Total For ASN223									0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN225 SPOT									0.00	0	0
Total For ASN225									0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN228 SPOT									0.00	0	0
Total For ASN228									0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN229 SPOT									0.00	0	0
Total For ASN229									0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN230 SPOT									0.00	0	0
Total For ASN230									0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN231 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 ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	8.56000				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN245 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 ASN245									0.00	0	0
ASN245 On 12/04/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN246 SPOT									0.00	0	0
Total For ASN246									0.00	0	0
ASN246 On 13/04/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN247 SPOT									0.00	0	0
Total For ASN247									0.00	0	0
ASN247 On 09/05/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN250 SPOT									0.00	0	0
Total For ASN250									0.00	0	0
ASN250 On 16/05/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN251 SPOT									0.00	0	0
Total For ASN251									0.00	0	0
ASN251 On 16/05/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN252 SPOT									0.00	0	0
Total For ASN252									0.00	0	0
ASN252 On 27/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN253 SPOT									0.00	0	0
Total For ASN253									0.00	0	0
ASN253 On 25/05/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN254 SPOT									0.00	0	0
Total For ASN254									0.00	0	0
ASN254 On 29/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN255 SPOT									0.00	0	0
Total For ASN255									0.00	0	0
ASN255 On 05/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN256 SPOT									0.00	0	0
Total For ASN256									0.00	0	0
ASN256 On 02/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN257 SPOT									0.00	0	0
Total For ASN257									0.00	0	0
ASN257 On 22/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN261 SPOT									0.00	0	0
Total For ASN261									0.00	0	0
ASN261 On 22/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN262 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 ASN262										0.00	0	0
ASN26: On 22/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN263 SPOT										0.00	0	0
Total For ASN263										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN26: On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN265 SPOT										0.00	0	0
Total For ASN265										0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN268 SPOT										0.00	0	0
Total For ASN268										0.00	0	0
ASN26: On 10/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN269 SPOT										0.00	0	0
Total For ASN269										0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN270 SPOT										0.00	0	0
Total For ASN270										0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN271 SPOT										0.00	0	0
Total For ASN271										0.00	0	0
ASN27: On 20/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN272 SPOT										0.00	0	0
Total For ASN272										0.00	0	0
ASN27: On 25/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN273 SPOT										0.00	0	0
Total For ASN273										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 27/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN275 SPOT										0.00	0	0
Total For ASN275										0.00	0	0
ASN27: On 04/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN276 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 ASN276										0.00	0	0
ASN27: On 08/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN277 SPOT										0.00	0	0
Total For ASN277										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN281 SPOT										0.00	0	0
Total For ASN281										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN282 SPOT										0.00	0	0
Total For ASN282										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN283 SPOT										0.00	0	0
Total For ASN283										0.00	0	0
ASN28: On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN284 SPOT										0.00	0	0
Total For ASN284										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			7.87000	104.35996	7.87000	104.33758				0.00	0	224,636,500
Total BAW11 SPOT										0.00	0	224,636,500
Total For BAW11										0.00	0	224,636,500
BAW17 On 05/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW17 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 BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	0.00000			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			9.43000	102.68522	9.43000	102.65937		18,860,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								18,860,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								18,860,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.48000	103.66269	9.48000	103.63660		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	104.19438	9.30000	104.16866		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	0.00000		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	0.00000		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	0.00000		0.00	0	110,000,000	
Total BAW25 SPOT								0.00	0	110,000,000	
Total For BAW25								0.00	0	110,000,000	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW26U SPOT								0.00	0	0	
Total For BAW26U								0.00	0	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW27U SPOT								0.00	0	0	
Total For BAW27U								0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	0.00000		0.00	0	380,000,000	
Total BAW28 SPOT								0.00	0	380,000,000	
Total For BAW28								0.00	0	380,000,000	
BAW29 On 22/02/2023 Spot Bond					0.00000	0.00000		0.00	0	0	
Total BAW29 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 BAW29									0.00	0	0
BAYA3 On 30/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA5 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA5 On 31/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA5 On 30/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA5 On 30/06/2022 Spot Bond			12.34500	104.81033	12.34500	104.77621			0.00	0	0
Total BAYA59 SPOT									0.00	0	0
Total For BAYA59									0.00	0	0
BAYA6 On 30/06/2020 Spot Bond			12.73000	12.73000	12.73000	12.73000			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA6 On 30/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA61 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 BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			12.34500	12.34500	12.34500	12.34500				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYB02 On 30/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB10 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC123 On 30/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BC123 SPOT										0.00	0	0
Total For BC123										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ14 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 BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.99000	8.99000	8.99000	8.99000				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.99000	8.99000	8.99000	8.99000				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.37500	9.37500	9.37500	9.37500				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	11.16016	100.00000	11.13546				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	0.00000				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			9.94500	104.21928	9.94500	104.19180				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	0.00000				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.64500	101.40626	9.64500	101.38032				0.00	0	0
Total BGL04 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 BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.23000	100.32677	11.23000	100.29649				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	0.00000				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			11.27500	101.80853	11.27500	101.77769				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	0.00000				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			10.93000	105.84883	10.93000	105.81822				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	0.00000				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			11.71000	105.78959	11.71000	105.75688				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	0.00000				0.00	10,000,000	10,000,000
Total BGL12 SPOT										0.00	10,000,000	10,000,000
Total For BGL12										0.00	10,000,000	10,000,000
BGL13 On 20/08/2021 Spot Bond			10.33000	104.07101	10.33000	104.04252				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BGL16 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 BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	180,000,000
Total BGL19 SPOT									0.00	0	180,000,000
Total For BGL19									0.00	0	180,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.12000	102.21489	8.12000	102.19266		35,728,000,000,000.00	4,400,000,000	2,520,000,000	
Total BID06 SPOT								35,728,000,000,000.00	4,400,000,000	2,520,000,000	
Total For BID06								35,728,000,000,000.00	4,400,000,000	2,520,000,000	
BID07 On 30/06/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF0 On 17/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total BPPF03 SPOT									0.00	0	0
Total For BPPF03									0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BPPF04 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 BPPF04										0.00	0	0
BPPF04 On 24/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF05 On 22/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF06 On 22/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF09 SPOT										0.00	0	0
Total For BPPF09										0.00	0	0
BPPF09 On 23/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF10 SPOT										0.00	0	0
Total For BPPF10										0.00	0	0
BPPF10 On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BS2A11 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
BS2A21 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
BS2B11 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
BS2C11 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	0.00000				0.00	0	0
Total BWZ20A 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 BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			8.70000	99.97617	8.70000	100.00000				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CBL13 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 CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.25000	100.80188	12.25000	100.76965			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	0.00000			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			11.75000	99.82990	11.75000	99.79893			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	0.00000			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.03000	100.55001	10.03000	100.52327			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	0.00000			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.33000	105.48920	10.33000	105.46033			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.34500	110.81575	10.34500	110.78521			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			10.42000	107.80544	10.42000	107.77551		12,504,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								12,504,000,000,000.00	1,200,000,000	600,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CCT02										12,504,000,000,000.00	1,200,000,000	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.57500	102.47086	10.57500	102.44217				0.00	0	615,453,500
Total CCT03 SPOT										0.00	0	615,453,500
Total For CCT03										0.00	0	615,453,500
CCT04 On 17/07/2027 Spot Bond			10.52000	10.52000	10.52000	10.52000				0.00	0	110,363,900
Total CCT04 SPOT										0.00	0	110,363,900
Total For CCT04										0.00	0	110,363,900
CGR14 On 25/11/2020 Spot Bond			10.00000	110.43380	10.00000	110.40490				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	0.00000				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	8.38800				0.00	0	0
Total CGR34 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 CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	10.11000				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	145.62259	3.14000	145.59210				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.92000	3.92000	3.92000	3.92000				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			8.59000	100.64824	8.59000	100.62547				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	100.30684	9.35000	100.28222				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.68000	104.82893	8.68000	104.80473				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			11.29500	97.24942	11.29500	97.22038				0.00	0	0
Total CLN314 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 CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.81500	98.65611	11.81500	98.62534				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN337 On 20/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.47500	105.20251	10.47500	105.17333				0.00	0	0
Total CLN362 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 CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			12.61500	107.44167	12.61500	107.40596				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37: On 26/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37: On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37: On 20/03/2021 Spot Bond			9.73000	104.91322	9.73000	104.88614				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37: On 20/03/2024 Spot Bond			10.98000	103.14398	10.98000	103.11403				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	105.10167	11.00000	105.07110				0.00	0	0
Total CLN380 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 CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.40500	104.04028	12.40500	104.00625				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN399 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 CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN419 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 CLN419									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	7.01000			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN431 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN431									0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.83000	106.76600	9.83000	106.73816			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.47000	145.35620	4.47000	145.32068			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.74000	104.89060	6.74000	104.85867			0.00	0	0
Total CLN453 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 CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.38000	107.09038	6.38000	107.05879				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.90000	101.06622	10.90000	101.03707				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			10.22500	99.32260	10.22500	99.29570				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN468 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 CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN473 On 23/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	18.34410	100.00000	18.30372				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.83000	102.06977	9.83000	102.04301				0.00	0	0
Total CLN485 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 CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.90500	102.44229	12.90500	102.40729				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.70500	99.23801	9.70500	99.21245				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			12.33000	103.20593	12.33000	103.18902				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.50500	98.18268	10.50500	98.15491				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN497 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 CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN510 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 CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	99.85810	9.96000	99.84037				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	102.35902	10.01000	102.34066				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	100.79057	9.60000	100.75607				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	0.00000				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN523 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 CLN523									0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	99.93712	9.20000	99.90569			0.00	0	0
Total CLN524 SPOT									0.00	0	0
Total For CLN524									0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN525 SPOT									0.00	0	0
Total For CLN525									0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN526 SPOT									0.00	0	0
Total For CLN526									0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN527 SPOT									0.00	0	0
Total For CLN527									0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN528 SPOT									0.00	0	0
Total For CLN528									0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN529 SPOT									0.00	0	0
Total For CLN529									0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN530 SPOT									0.00	0	0
Total For CLN530									0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN531 SPOT									0.00	0	0
Total For CLN531									0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	0.00000			0.00	0	200,000,000
Total CLN532 SPOT									0.00	0	200,000,000
Total For CLN532									0.00	0	200,000,000
CLN532 On 20/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN533 SPOT									0.00	0	0
Total For CLN533									0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN534 SPOT									0.00	0	0
Total For CLN534									0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.60000	10.60000	10.60000	10.60000			0.00	0	0
Total CLN535 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 CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	9,500,000,000	
Total CLN539 SPOT									10,000,000,000,000.00	5,000,000,000	9,500,000,000	
Total For CLN539									10,000,000,000,000.00	5,000,000,000	9,500,000,000	
CLN55 On 18/04/2028 Spot Bond					0.00000	0.00000			0.00	0	0	
Total CLN55 SPOT									0.00	0	0	
Total For CLN55									0.00	0	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000			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			9.37500	95.29646	9.37500	95.27262			0.00	0	0	
Total CLN81 SPOT									0.00	0	0	
Total For CLN81									0.00	0	0	
CLN88 On 28/04/2028 Spot Bond			8.99000	8.99000	8.99000	8.99000			0.00	0	0	
Total CLN88 SPOT									0.00	0	0	
Total For CLN88									0.00	0	0	
CLN89 On 02/03/2028 Spot Bond			8.99000	8.99000	8.99000	8.99000			0.00	0	0	
Total CLN89 SPOT									0.00	0	0	
Total For CLN89									0.00	0	0	
CLNF12 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0	
Total CLNF12 SPOT									0.00	0	0	
Total For CLNF12									0.00	0	0	
CLNF13 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0	
Total CLNF13 SPOT									0.00	0	0	
Total For CLNF13									0.00	0	0	
CLNF14 On 20/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0	
Total CLNF14 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 CLNF14									0.00	0	0
CLNF14 On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	0.00000			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			9.40500	113.61881	9.40500	113.59028			5,643,000,000,000.00	600,000,000	300,000,000
Total COJ05 SPOT									5,643,000,000,000.00	600,000,000	300,000,000
Total For COJ05									5,643,000,000,000.00	600,000,000	300,000,000
COJ07 On 23/03/2021 Spot Bond			9.94000	106.75865	9.94000	106.73052			0.00	0	409,735,500
Total COJ07 SPOT									0.00	0	409,735,500
Total For COJ07									0.00	0	409,735,500
COJ08 On 22/06/2026 Spot Bond			10.63000	106.67119	10.63000	106.64101			0.00	0	558,665,000
Total COJ08 SPOT									0.00	0	558,665,000
Total For COJ08									0.00	0	558,665,000
COJG0 On 09/06/2024 Spot Bond			10.30500	101.93872	10.30500	101.91073			407,468,409,786,000.00	39,540,845,200	2,731,705,600
Total COJG01 SPOT									17,468,409,786,000.00	39,540,845,200	2,731,705,600
Total For COJG01									17,468,409,786,000.00	39,540,845,200	2,731,705,600
COT01 On 03/04/2023 Spot Bond			10.54000	98.80983	10.54000	98.78210			215,724,174,168,000.00	20,467,189,200	124,649,100
Total COT01 SPOT									15,724,174,168,000.00	20,467,189,200	124,649,100
Total For COT01									15,724,174,168,000.00	20,467,189,200	124,649,100
COT02 On 03/04/2028 Spot Bond			11.76500	95.50921	11.76500	95.47938			4,706,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,706,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,706,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.72000	89.46961	11.72000	89.44178			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			12.52000	12.52000	12.52000	12.52000			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	0.00000			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	0.00000			0.00	0	0
Total CS003 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 CS003										0.00	0	0
CSA041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD041 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
DEG81 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEG81U SPOT										0.00	0	0
Total For DEG81U										0.00	0	0
DEN80 On 11/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total DEN80 SPOT										0.00	0	0
Total For DEN80										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG75 SPOT										0.00	0	0
Total For DENG75										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG77 SPOT										0.00	0	0
Total For DENG77										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DENG8 On 11/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	146,300,000,000
Total DENG82 SPOT										0.00	0	146,300,000,000
Total For DENG82										0.00	0	146,300,000,000
DOL00: On 20/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total DOL003 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 DOL003									0.00	0	0
DOL00 On 24/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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			10.04000	10.04000	10.04000	10.04000			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	0.00000			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.13000	101.73297	9.13000	101.70816			0.00	0	228,259,300
Total DV2021 SPOT									0.00	0	228,259,300
Total For DV2021									0.00	0	228,259,300
DV22 On 07/02/2020 Spot Bond			8.66500	101.80727	8.66500	101.78380		566,954,416,000.00	65,430,400	194,441,500	
Total DV22 SPOT								566,954,416,000.00	65,430,400	194,441,500	
Total For DV22								566,954,416,000.00	65,430,400	194,441,500	
DV22/R On 07/02/2020 Spot Bond			100.00000	38.84457	100.00000	38.75907			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			9.65500	101.52131	9.65500	101.49530		6,633,230,237,000.00	687,025,400	2,161,580,300	
Total DV23 SPOT								6,633,230,237,000.00	687,025,400	2,161,580,300	
Total For DV23								6,633,230,237,000.00	687,025,400	2,161,580,300	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.64391	100.00000	12.61607			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.64391	100.00000	12.61607			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.70500	100.45327	9.70500	100.42740			0.00	0	209,929,800
Total DV24 SPOT									0.00	0	209,929,800
Total For DV24									0.00	0	209,929,800
DV24/R On 18/02/2024 Spot Bond			9.69000	100.51560	9.69000	100.48975			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.51560	9.69000	100.48975			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.25000	93.57197	11.25000	93.54414			0.00	0	53,927,700
Total DV29 SPOT									0.00	0	53,927,700
Total For DV29									0.00	0	53,927,700
DV29/R On 18/02/2029 Spot Bond			10.10000	100.53693	10.10000	100.51002			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.53693	10.10000	100.51002			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total DVF21 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 DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22i On 29/08/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.59500	109.76507	8.59500	109.73998		3,438,000,000,000.00	400,000,000	200,000,000	
Total E170 SPOT								3,438,000,000,000.00	400,000,000	200,000,000	
Total For E170								3,438,000,000,000.00	400,000,000	200,000,000	
E170/R On 01/08/2020 Spot Bond			100.00000	33.18473	100.00000	33.11169		0.00	0	0	
Total E170/R207 SPOT								0.00	0	0	
Total For E170/R207								0.00	0	0	
ECN20 On 14/03/2020 Spot Bond			9.25500	100.36874	9.25500	100.34406		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			9.54000	100.43446	9.54000	100.40903		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			10.01500	99.54494	10.01500	99.51851		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			4.20000	101.71994	4.20000	101.69581		0.00	0	0	
Total ECN32 SPOT								0.00	0	0	
Total For ECN32								0.00	0	0	
EL037 On 31/01/2037 Spot Bond			3.89000	94.99969	3.89000	94.97793		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	120.79964	2.25000	120.77728		0.00	0	0	
Total EL037/I2038 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.85000	127.15024	3.86000	127.01575				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.87000	113.11483	3.87000	113.08898				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			3.87000	111.06558	3.87000	111.04021				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			3.86000	103.40997	3.86000	103.38632				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			3.86000	96.37874	3.86000	96.35675				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	120.79964	2.25000	120.77728				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.20500	103.45686	9.20500	103.43157				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			9.23000	103.15885	9.23000	103.13356				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.89000	99.93227	10.89000	99.90347				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.05000	11.05000	11.05000	11.05000				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.30000	11.30000	11.30000	11.30000				0.00	0	1,666,666,500
Total EMM05 SPOT										0.00	0	1,666,666,500
Total For EMM05										0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.87000	10.87000	10.87000	10.87000				0.00	0	0
Total EMM06 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 EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.72000	10.72000	10.72000	10.72000				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.29500	11.29500	11.29500	11.29500				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	0.00000				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U 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 EPF02U										0.00	0	0
EPF03L On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPF04L 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
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF06L On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF06U SPOT										0.00	0	0
Total For EPF06U										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3I On 03/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EPFC3I On 06/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPFC39 SPOT										0.00	0	0
Total For EPFC39										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQS08A 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 EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				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	0.00000				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.56500	102.70197	9.56500	102.67590			47,825,000,000,000.00	5,000,000,000	2,710,178,800	
Total ES23 SPOT									17,825,000,000,000.00	5,000,000,000	2,710,178,800	
Total For ES23									17,825,000,000,000.00	5,000,000,000	2,710,178,800	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.17355	10.00000	101.14673			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			10.23000	91.04607	10.23000	91.02127			137,147,443,356,000.00	13,406,397,200	7,545,512,600	
Total ES26 SPOT									17,147,443,356,000.00	13,406,397,200	7,545,512,600	
Total For ES26									17,147,443,356,000.00	13,406,397,200	7,545,512,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.37984	7.85000	103.35810			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			11.21000	73.17600	11.00000	74.37093			11,268,722,464,000.00	1,005,238,400	2,368,768,500	
Total ES33 SPOT									11,268,722,464,000.00	1,005,238,400	2,368,768,500	
Total For ES33									11,268,722,464,000.00	1,005,238,400	2,368,768,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.84007	7.50000	99.82010			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			11.15000	81.17590	11.15000	81.15184			79,217,683,750,000.00	7,104,725,000	4,167,784,300	
Total ES42 SPOT									9,217,683,750,000.00	7,104,725,000	4,167,784,300	
Total For ES42									9,217,683,750,000.00	7,104,725,000	4,167,784,300	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.11808	8.50000	103.09463			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	0.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										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
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
FRB05 On 21/12/2018 Spot Bond			7.95000	101.91913	7.95000	101.89743			5,724,000,000,000.00	720,000,000	387,403,700	
Total FRB05 SPOT									5,724,000,000,000.00	720,000,000	387,403,700	
Total For FRB05									5,724,000,000,000.00	720,000,000	387,403,700	
FRB12 On 02/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.93000	10.93000	10.93000	10.93000				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	0.00000				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.63000	106.46240	11.63000	106.42953				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.29500	103.52954	8.29500	103.50657				0.00	0	15,989,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBC21 SPOT									0.00	0	15,989,700
Total For FRBC21									0.00	0	15,989,700
FRBC2:On 21/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22:On 31/01/2022 Spot Bond			3.37000	150.55001	3.37000	150.51764		741,400,000,000.00	220,000,000	110,000,000	
Total FRBI22 SPOT								741,400,000,000.00	220,000,000	110,000,000	
Total For FRBI22								741,400,000,000.00	220,000,000	110,000,000	
FRBI23:On 07/12/2023 Spot Bond			3.53500	3.53500	3.53500	3.53500		0.00	0	0	
Total FRBI23 SPOT								0.00	0	0	
Total For FRBI23								0.00	0	0	
FRBI25:On 31/01/2025 Spot Bond			3.74000	3.74000	3.74000	3.74000		0.00	0	0	
Total FRBI25 SPOT								0.00	0	0	
Total For FRBI25								0.00	0	0	
FRBI28:On 31/03/2028 Spot Bond			4.11000	169.53302	4.11000	169.49310		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			4.12000	4.12000	4.12000	4.12000		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			4.59000	4.59000	4.59000	4.59000		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			4.50000	90.76311	4.50000	90.74079		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			4.55000	90.82191	4.55000	90.80315		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			8.85000	8.85000	8.85000	8.85000		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			10.22000	10.22000	10.22000	10.22000		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			10.26000	10.26000	10.26000	10.26000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRC16:On 31/01/2025 Spot Bond			4.83500	4.83500	4.83500	4.83500				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 02/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: 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
FRC20: 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
FRC20: On 07/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22: On 31/01/2022 Spot Bond			4.03000	147.40792	4.03000	147.37363			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	0.00000			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			4.89000	143.42916	4.89000	143.39250			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	3.33700				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26: On 27/02/2023 Spot Bond			3.45500	104.17721	3.45500	104.15457				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	200,000,000	100,000,000
Total FRC266 SPOT										0.00	200,000,000	100,000,000
Total For FRC266										0.00	200,000,000	100,000,000
FRC26: On 06/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC27(On 16/11/2019 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC27(On 07/12/2023 Spot Bond			8.82000	101.46738	8.82000	101.45132			0.00	0	0
Total FRC273 SPOT									0.00	0	0
Total For FRC273									0.00	0	0
FRC27(On 02/05/2028 Spot Bond			9.80000	103.04320	9.80000	103.01034			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0
FRC28(On 03/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC281 SPOT									0.00	0	0
Total For FRC281									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			4.67000	4.67000	4.67000	4.67000			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			4.61000	4.61000	4.61000	4.61000			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.59000	4.59000	4.59000	4.59000			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD011U SPOT									0.00	0	0
Total For FRD011U									0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD171U SPOT									0.00	0	0
Total For FRD171U									0.00	0	0
FRD181 On 15/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD181U SPOT									0.00	0	0
Total For FRD181U									0.00	0	0
FRD191 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD191U SPOT									0.00	0	0
Total For FRD191U									0.00	0	0
FRD201 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD201U SPOT									0.00	0	0
Total For FRD201U									0.00	0	0
FRD211 On 31/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD211U SPOT									0.00	0	0
Total For FRD211U									0.00	0	0
FRD221 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD221U SPOT									0.00	0	0
Total For FRD221U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.61000	84.24666	4.61000	84.22908			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			4.46500	99.07000	4.46500	99.04579			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ19 On 04/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	500,000,000	1,000,000,000
Total FRJ22 SPOT										0.00	500,000,000	1,000,000,000
Total For FRJ22										0.00	500,000,000	1,000,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	3,500,000,000
Total FRJ23 SPOT										0.00	0	3,500,000,000
Total For FRJ23										0.00	0	3,500,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	1,570,000,000
Total FRJ27 SPOT										0.00	0	1,570,000,000
Total For FRJ27										0.00	0	1,570,000,000
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U 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			3.32800	3.32800	3.32800	3.32800				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			3.71000	3.71000	3.71000	3.71000				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	0.00000				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS104 On 23/01/2024 Spot Bond					0.00000	0.00000				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			3.85000	108.49418	3.85000	108.46945				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			3.89000	211.45117	3.89000	211.40265				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			4.64000	96.57194	4.64000	96.54790				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			3.92000	3.92000	3.92000	3.92000				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.09000	122.36756	4.09000	122.33889				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	110.87150	3.70500	110.84666				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.38000	100.31170	4.38000	100.28742				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			4.04000	207.82595	4.04000	207.77742				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			4.09000	206.63444	4.09000	206.58590				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			3.62000	156.87097	3.62000	156.83619				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS12: On 07/12/2033 Spot Bond			4.12000	205.92358	4.12000	205.87504				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			5.21000	88.95265	5.21000	88.92915				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			4.90000	158.99023	4.90000	158.94943				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.74000	95.17898	4.74000	95.15503				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			4.42000	165.30216	4.42000	165.26185				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.48000	164.49748	4.48000	164.45710				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.63000	194.28627	4.63000	194.23783				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.67000	96.15145	4.67000	96.12743				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.92500	4.92500	4.92500	4.92500				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.45000	99.28776	4.45000	99.26353				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.29000	167.06134	4.29000	167.02117				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS138 On 07/12/2033 Spot Bond			4.40000	199.43146	4.40000	199.38296			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			4.42000	165.30216	4.42000	165.26185			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			4.42000	165.30216	4.42000	165.26185			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			4.71000	161.45466	4.71000	161.41403			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.39000	120.23263	4.39000	120.20351			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.73000	148.82645	3.73000	148.79301			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.77000	160.67164	4.77000	160.63098			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.77000	160.67164	4.77000	160.63098			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.81000	160.15209	4.81000	160.11138			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			4.81000	160.15209	4.81000	160.11138			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.36000	120.44422	4.36000	120.41514			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.78000	160.54159	4.78000	160.50090			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.82000	4.82000	4.82000	4.82000			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS154 On 19/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS154 SPOT									0.00	0	0
Total For FRS154									0.00	0	0
Total For FRS157									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS158 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS162 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS166 On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS17(On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17(On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17(On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17(On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17(On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17(On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS17(On 02/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS178 SPOT										0.00	0	0
Total For FRS178										0.00	0	0
FRS17(On 15/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS179 SPOT										0.00	0	0
Total For FRS179										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.45500	3.45500	3.45500	3.45500				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.34500	3.34500	3.34500	3.34500				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43 On 07/12/2023 Spot Bond			4.06500	4.06500	4.06500	4.06500			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			3.52000	149.82901	3.52000	149.79619			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	0.00000			0.00	0	5,167,500
Total FRS49 SPOT									0.00	0	5,167,500
Total For FRS49									0.00	0	5,167,500
FRS51 On 31/01/2022 Spot Bond			3.22000	151.27511	3.22000	151.24318			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	0.00000			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			3.69000	105.02391	3.69000	105.00043			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.41000	81.81612	3.41000	81.80857			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			3.55000	3.55000	3.55000	3.55000			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			3.58000	3.58000	3.58000	3.58000			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			4.25500	4.25500	4.25500	4.25500			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			8.30500	103.56181	8.30500	103.53891			0.00	0	450,573,400
Total FRX19 SPOT									0.00	0	450,573,400
Total For FRX19									0.00	0	450,573,400
FRX20 On 01/10/2020 Spot Bond			8.53000	104.19949	8.53000	104.17571			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			9.25500	9.25500	9.25500	9.25500			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.76000	107.13769	9.76000	107.10980			0.00	0	2,299,397,600
Total FRX24 SPOT									0.00	0	2,299,397,600
Total For FRX24									0.00	0	2,299,397,600
FRX25 On 26/07/2025 Spot Bond			9.97000	105.96189	9.97000	105.90717			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			10.12000	100.75026	10.12000	100.72309		10,120,000,000,000.00	1,000,000,000	500,000,000	
Total FRX26 SPOT								10,120,000,000,000.00	1,000,000,000	500,000,000	
Total For FRX26								10,120,000,000,000.00	1,000,000,000	500,000,000	
FRX27 On 07/03/2027 Spot Bond			10.15000	100.22422	10.15000	100.19726			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			10.34000	105.97414	10.34000	105.91748			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.62500	95.28188	10.62500	95.25508			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.80000	91.63942	10.80000	91.61322			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.79500	99.35653	10.79500	99.33733			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.71000	73.02551	11.71000	73.00280			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1C1 On 20/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	0.00000			0.00	0	200,000,000
Total FS3A5 SPOT									0.00	0	200,000,000
Total For FS3A5									0.00	0	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	0.00000			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000			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	0.00000			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
GBL02 On 15/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	0.00000			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	0.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										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
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	0.00000				0.00	0	2,000,000,000
Total GRT08 SPOT										0.00	0	2,000,000,000
Total For GRT08										0.00	0	2,000,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT15 On 15/04/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.94500	104.75051	9.94500	104.72273				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.52000	98.08352	10.52000	98.06506				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	0.00000				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	0.00000				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0

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
HC2T2 On 05/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total HC2T2 SPOT									0.00	0	0
Total For HC2T2									0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total HC5T1 SPOT									0.00	0	0
Total For HC5T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				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	0.00000				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.64500	102.88561	8.64500	102.86195				0.00	0	125,887,700
Total HWAY20 SPOT										0.00	0	125,887,700
Total For HWAY20										0.00	0	125,887,700
HWAY2 On 31/07/2020 Spot Bond			100.00000	29.98584	100.00000	29.91984				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			3.80500	284.98214	3.80500	284.91735				0.00	0	320,000,000
Total HWAY23 SPOT										0.00	0	320,000,000
Total For HWAY23										0.00	0	320,000,000
HWAY2 On 07/12/2024 Spot Bond			3.98500	3.98500	3.98500	3.98500				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.74000	83.49964	3.74000	83.49109				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2034 Spot Bond			10.78000	89.41666	10.78000	89.39115			21,344,400,000,000.00	1,980,000,000	1,600,339,500
Total HWAY34 SPOT									21,344,400,000,000.00	1,980,000,000	1,600,339,500
Total For HWAY34									21,344,400,000,000.00	1,980,000,000	1,600,339,500
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.05815	100.00000	10.03601			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			10.78000	89.15011	10.78000	89.12468			6,468,000,000,000.00	600,000,000	300,000,000
Total HWAY35 SPOT									6,468,000,000,000.00	600,000,000	300,000,000
Total For HWAY35									6,468,000,000,000.00	600,000,000	300,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.05802	100.00000	10.03589			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	0.00000			0.00	0	700,000,000
Total HWF09 SPOT									0.00	0	700,000,000
Total For HWF09									0.00	0	700,000,000
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
HWY02 On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.95000	130.87870	2.94000	130.92958			145,358,194,390,000.00	49,273,964,200	112,659,812,400
Total I2025 SPOT									15,358,194,390,000.00	49,273,964,200	112,659,812,400
Total For I2025									15,358,194,390,000.00	49,273,964,200	112,659,812,400
I2029 On 31/03/2029 Spot Bond			3.04500	99.82457	3.04500	99.80392			217,615,712,958,000.00	71,466,572,400	63,484,504,100
Total I2029 SPOT									17,615,712,958,000.00	71,466,572,400	63,484,504,100
Total For I2029									17,615,712,958,000.00	71,466,572,400	63,484,504,100
I2033 On 28/02/2033 Spot Bond			3.11000	100.99493	3.11000	100.97376			101,366,667,618,000.00	32,593,783,800	87,125,548,300
Total I2033 SPOT									11,366,667,618,000.00	32,593,783,800	87,125,548,300
Total For I2033									11,366,667,618,000.00	32,593,783,800	87,125,548,300
I2038 On 31/01/2038 Spot Bond			3.09000	121.67421	3.09000	121.64894			146,542,392,834,000.00	47,424,722,600	174,339,336,700
Total I2038 SPOT									16,542,392,834,000.00	47,424,722,600	174,339,336,700
Total For I2038									16,542,392,834,000.00	47,424,722,600	174,339,336,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Spot Bond			3.12500	116.70691	3.12500	116.68252			298,039,948,125,000.00	95,372,783,400	160,325,035,100
Total I2046 SPOT									18,039,948,125,000.00	95,372,783,400	160,325,035,100
Total For I2046									18,039,948,125,000.00	95,372,783,400	160,325,035,100
I2050 On 31/12/2050 Spot Bond			3.15000	120.60144	3.15000	120.57623			76,874,256,900,000.00	24,404,526,000	133,779,420,140
Total I2050 SPOT									16,874,256,900,000.00	24,404,526,000	133,779,420,140
Total For I2050									16,874,256,900,000.00	24,404,526,000	133,779,420,140
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
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	0.00000			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.42000	9.42000	9.42000	9.42000			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	0.00000			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	8.70500			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	8.28000			43,470,000,000,000.00	5,250,000,000	1,350,000,000
Total IBL106 SPOT									13,470,000,000,000.00	5,250,000,000	1,350,000,000
Total For IBL106									13,470,000,000,000.00	5,250,000,000	1,350,000,000
IBL108 On 22/11/2019 Spot Bond					0.00000	0.00000			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			3.91500	283.57106	3.91500	283.50578			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	8.12000			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	0.00000			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	0.00000			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL117 On 13/07/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL117 SPOT									0.00	0	0
Total For IBL117									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.32000	3.32000	3.32000	3.32000			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.18000	8.18000	8.18000	8.18000			0.00	0	51,984,300
Total IBL45 SPOT									0.00	0	51,984,300
Total For IBL45									0.00	0	51,984,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL46 On 15/01/2020 Spot Bond			8.41500	8.41500	8.41500	8.41500			0.00	0	11,046,400
Total IBL46 SPOT									0.00	0	11,046,400
Total For IBL46									0.00	0	11,046,400
IBL50 On 02/08/2020 Spot Bond			9.26500	100.59224	9.26500	100.56749			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.92000	101.03164	7.92000	101.01047			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.10500	101.18890	10.10500	101.16181			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									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	0.00000			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			4.02000	147.45495	4.02000	147.42068			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	0.00000			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			10.15500	102.42946	10.15500	102.40189			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.75000	101.92683	7.75000	101.90583			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									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
IBL82 On 29/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.05000	104.02800	8.05000	104.00568			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.43000	105.13567	9.43000	105.10934			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	23.18354	100.00000	23.13250			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/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
IBL89 On 26/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	400,000,000
Total IBL95 SPOT										0.00	0	400,000,000
Total For IBL95										0.00	0	400,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			7.92000	104.53837	7.92000	104.51618				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	9.49794	100.00000	9.47704				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCC02 On 26/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.93000	102.00918	8.93000	101.98484				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.07000	100.36321	10.07000	100.33642				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.75000	100.56988	11.75000	100.53868				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.92000	102.09644	10.92000	102.06678				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	4.00000			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	0.00000			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.80515	100.00000	6.79009			0.00	0	0
Total IDCP2U SPOT									0.00	0	0
Total For IDCP2U									0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP3U SPOT									0.00	0	0
Total For IDCP3U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.22000	99.75827	9.22000	99.73371			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			8.08000	105.06087	8.08000	105.03814			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
Total For IN302U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									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
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									0.00	0	0
IN378U On 16/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN378U SPOT									0.00	0	0
Total For IN378U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000			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	110.43400	10.00000	110.40500			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING370 SPOT									0.00	0	0
Total For ING370									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING375 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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			11.73000	103.05680	11.73000	103.02488				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF16 On 17/12/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPFC19 On 26/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPFC19 SPOT									0.00	0	0
Total For IPFC19									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/R On 31/01/2022 Spot Bond			2.75000	100.28243	2.75000	100.27499			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/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
IV019 On 31/03/2028 Spot Bond			6.38000	141.22433	6.38000	141.18253			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	0.00000			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	0.00000			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.94000	4.94000	4.94000	4.94000			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.94000	4.94000	4.94000	4.94000			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	0.00000			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	0.00000			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			11.63000	102.62579	11.63000	102.59427			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.47000	5.47000	5.47000	5.47000			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000			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			11.98000	105.22594	11.98000	105.19268			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	0.00000			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			11.87000	11.87000	11.87000	11.87000			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	0.00000			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			5.02000	142.83882	5.02000	142.80183			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	0.00000			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									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
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			5.08000	156.69574	5.08000	156.65479			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
IVA853 On 06/09/2018 Spot Bond			7.25000	7.25000	7.25000	7.25000			0.00	0	0
Total IVA853 SPOT									0.00	0	0
Total For IVA853									0.00	0	0
IVA854 On 13/09/2018 Spot Bond			7.25000	7.25000	7.25000	7.25000			0.00	0	0
Total IVA854 SPOT									0.00	0	0
Total For IVA854									0.00	0	0
IVA855 On 20/09/2018 Spot Bond			7.25000	7.25000	7.25000	7.25000			0.00	0	0
Total IVA855 SPOT									0.00	0	0
Total For IVA855									0.00	0	0
IVA856 On 27/09/2018 Spot Bond			7.25000	7.25000	7.25000	7.25000			0.00	0	0
Total IVA856 SPOT									0.00	0	0
Total For IVA856									0.00	0	0
IVA857 On 04/10/2018 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA857 SPOT									0.00	0	0
Total For IVA857									0.00	0	0
IVA859 On 18/10/2018 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA859 SPOT									0.00	0	0
Total For IVA859									0.00	0	0
IVA861 On 01/11/2018 Spot Bond			7.45000	7.45000	7.45000	7.45000			0.00	0	0
Total IVA861 SPOT									0.00	0	0
Total For IVA861									0.00	0	0
IVA863 On 15/11/2018 Spot Bond			7.45000	7.45000	7.45000	7.45000			0.00	0	0
Total IVA863 SPOT									0.00	0	0
Total For IVA863									0.00	0	0
IVA865 On 29/11/2018 Spot Bond			7.45000	7.45000	7.45000	7.45000			0.00	0	0
Total IVA865 SPOT									0.00	0	0
Total For IVA865									0.00	0	0
IVA866 On 06/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA866 SPOT									0.00	0	0
Total For IVA866									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	0.00000			0.00	0	3,000,000,000
Total IVC033 SPOT									0.00	0	3,000,000,000
Total For IVC033									0.00	0	3,000,000,000
IVC034 On 30/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.52000	101.94109	8.52000	101.91799			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	55.75095	100.00000	55.62823			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.50000	100.75328	9.50000	100.72787			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC065 On 10/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.35000	103.92460	10.35000	103.89595				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC107 On 29/06/2021 Spot Bond					0.00000	0.00000			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	0.00000			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			10.00000	102.38592	10.00000	102.35877			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC121 SPOT									0.00	0	0
Total For IVC121									0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC122 SPOT									0.00	0	0
Total For IVC122									0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC124 SPOT									0.00	0	0
Total For IVC124									0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC126 SPOT									0.00	0	0
Total For IVC126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC127 On 27/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC127 SPOT									0.00	0	0
Total For IVC127									0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC128 SPOT									0.00	0	0
Total For IVC128									0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC129 SPOT									0.00	0	0
Total For IVC129									0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC130 SPOT									0.00	0	0
Total For IVC130									0.00	0	0
IVC131 On 08/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC131 SPOT									0.00	0	0
Total For IVC131									0.00	0	0
IVC132 On 31/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC132 SPOT									0.00	0	0
Total For IVC132									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	8.02000			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	0.00000			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	0.00000			0.00	0	0
Total IVC135 SPOT									0.00	0	0
Total For IVC135									0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC136 SPOT									0.00	0	0
Total For IVC136									0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
IVF51U On 04/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF51U SPOT										0.00	0	0
Total For IVF51U										0.00	0	0
IVS01U On 23/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVS01U SPOT										0.00	0	0
Total For IVS01U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP002 On 13/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	0.00000				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			9.55000	105.52093	9.55000	105.49404				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	22,600,000
Total KAP11 SPOT										0.00	0	22,600,000
Total For KAP11										0.00	0	22,600,000
KSB009 On 05/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			10.31000	123.33821	10.31000	123.30452			0.00	0	2,538,000
Total KW01 SPOT									0.00	0	2,538,000
Total For KW01									0.00	0	2,538,000
LBK05 On 28/02/2019 Spot Bond					0.00000	0.00000			0.00	200,000,000	100,000,000
Total LBK05 SPOT									0.00	200,000,000	100,000,000
Total For LBK05									0.00	200,000,000	100,000,000
LBK08 On 30/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.84500	102.38444	9.84500	102.35771			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	102.63848	9.62000	102.61227			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.33552	9.71000	100.30966			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000			0.00	6,000,000,000	3,000,000,000
Total LBK18 SPOT									0.00	6,000,000,000	3,000,000,000
Total For LBK18									0.00	6,000,000,000	3,000,000,000
LBK20 On 08/06/2022 Spot Bond			10.20500	102.48907	10.20500	102.46121		51,025,000,000,000.00	0.00	5,000,000,000	2,500,000,000
Total LBK20 SPOT								51,025,000,000,000.00	0.00	5,000,000,000	2,500,000,000
Total For LBK20								51,025,000,000,000.00	0.00	5,000,000,000	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK21 On 04/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	0.00000			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			10.35500	103.90962	10.35500	103.88096		82,840,000,000,000.00	8,000,000,000	4,000,000,000	
Total LBK24 SPOT								82,840,000,000,000.00	8,000,000,000	4,000,000,000	
Total For LBK24								82,840,000,000,000.00	8,000,000,000	4,000,000,000	
LBK25 On 25/03/2019 Spot Bond					0.00000	0.00000			0.00	1,200,000,000	600,000,000
Total LBK25 SPOT									0.00	1,200,000,000	600,000,000
Total For LBK25									0.00	1,200,000,000	600,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000			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	0.00000			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			11.14500	99.88371	11.14500	99.85427			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			10.15500	100.78611	10.15500	100.75884			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.99500	100.88218	8.99500	100.85807		10,434,200,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								10,434,200,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								10,434,200,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000			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			10.25500	104.15194	10.25500	104.12349		51,275,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								51,275,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								51,275,000,000,000.00	5,000,000,000	2,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total LGL09 SPOT										0.00	0	1,000,000,000
Total For LGL09										0.00	0	1,000,000,000
LHC05L On 27/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC05U SPOT										0.00	0	0
Total For LHC05U										0.00	0	0
LHC06L On 21/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC06U SPOT										0.00	0	0
Total For LHC06U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.75000	104.75716	9.75000	104.72967				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.84500	104.93370	13.84500	104.89554				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFA2 On 20/11/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ12 On 16/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ123 SPOT										0.00	0	0
Total For MAQ123										0.00	0	0
MAQ12 On 08/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ125 SPOT										0.00	0	0
Total For MAQ125										0.00	0	0
MAQ12 On 25/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ126 SPOT										0.00	0	0
Total For MAQ126										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	200,000,000	100,000,000
Total MBF057 SPOT									0.00	200,000,000	100,000,000
Total For MBF057									0.00	200,000,000	100,000,000
MBF05: On 21/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF058 SPOT									0.00	0	0
Total For MBF058									0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total MBF059 SPOT									0.00	0	0
Total For MBF059									0.00	0	0
MBF06: On 17/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF060 SPOT									0.00	0	0
Total For MBF060									0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 23/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.15000	104.05317	8.15000	104.03047				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.14098	8.00000	104.11867				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.08000	103.99023	8.08000	103.96774				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.50902	8.91000	103.48438				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.17000	101.93208	8.17000	101.90986				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			9.75500	102.42367	9.75500	102.39716			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.64500	9.64500	9.64500	9.64500			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	0.00000			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	0.00000			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					0.00000	0.00000			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	0.00000			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.58000	9.58000	9.58000	9.58000		7,664,000,000,000.00	800,000,000	490,351,000	
Total MMIG02 SPOT								7,664,000,000,000.00	800,000,000	490,351,000	
Total For MMIG02								7,664,000,000,000.00	800,000,000	490,351,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.77000	11.77000	11.77000	11.77000			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0

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 12/08/2022 Spot Bond			10.40500	10.40500	10.40500	10.40500			21,850,500,000,000.00	2,100,000,000	1,121,407,400
Total MMIG05 SPOT									21,850,500,000,000.00	2,100,000,000	1,121,407,400
Total For MMIG05									21,850,500,000,000.00	2,100,000,000	1,121,407,400
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										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	0.00000				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										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
N5D23 On 20/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6B26 On 20/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.05500	96.44052	10.05500	96.41481			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.33000	102.24120	9.33000	102.21573			0.00	0	153,610,000
Total NAM02 SPOT									0.00	0	153,610,000
Total For NAM02									0.00	0	153,610,000
NAM03 On 01/08/2023 Spot Bond			10.00500	101.20083	10.00500	101.17399			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.77000	99.67467	10.77000	99.64625			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.72500	102.83527	8.72500	102.81141			0.00	0	871,280,000
Total NBK11A SPOT									0.00	0	871,280,000
Total For NBK11A									0.00	0	871,280,000
NBK12A On 19/03/2021 Spot Bond			8.72500	105.83809	8.72500	105.81354			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.38000	104.37753	9.38000	104.35154			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.80500	104.22607	9.80500	104.19897			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			9.05000	102.43531	9.05000	102.41054			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			9.68000	98.08802	9.68000	98.06283			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.90500	98.48010	9.90500	98.45423			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			10.08000	103.04860	10.08000	103.02091		24,595,200,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								24,595,200,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								24,595,200,000,000.00	2,440,000,000	1,220,000,000	
NBK18/ On 01/06/2020 Spot Bond			8.69000	103.35364	8.69000	103.32963			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			9.83000	101.97057	9.83000	101.94384			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			10.11000	104.06158	10.11000	104.03354			0.00	0	65,862,900
Total NBK20A SPOT									0.00	0	65,862,900
Total For NBK20A									0.00	0	65,862,900
NBK20I On 25/06/2021 Spot Bond					0.00000	0.00000			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			10.53000	101.92782	10.53000	101.89940			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			10.14500	102.75622	10.14500	102.72859			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23/ On 19/11/2025 Spot Bond			10.04000	106.44207	10.04000	106.41374			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			10.12000	108.07147	10.12000	108.04248		20,240,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								20,240,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								20,240,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.70500	9.70500	9.70500	9.70500			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	0.00000			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	15.93056	100.00000	15.89549		4,900,000,000,000.00	49,000,000	24,500,000	
Total NBK26A SPOT								4,900,000,000,000.00	49,000,000	24,500,000	
Total For NBK26A								4,900,000,000,000.00	49,000,000	24,500,000	
NBK26I On 22/04/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.32000	107.93092	10.32000	107.90142			0.00	0	111,478,700
Total NBK27A SPOT									0.00	0	111,478,700
Total For NBK27A									0.00	0	111,478,700
NBK28/ On 02/08/2023 Spot Bond			10.05500	100.78916	10.05500	100.76228			0.00	0	150,496,200
Total NBK28A SPOT									0.00	0	150,496,200
Total For NBK28A									0.00	0	150,496,200
NBK28I On 19/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.27000	102.28681	10.27000	102.25897			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK29I On 18/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.82000	99.54765	9.82000	99.52172				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			7.73000	103.41561	7.73000	103.39429				0.00	0	12,997,900
Total NBK3A SPOT										0.00	0	12,997,900
Total For NBK3A										0.00	0	12,997,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			100.00000	50.54895	100.00000	50.43768			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/R204									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.54500	11.54500	11.54500	11.54500			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	0.00000			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total NBK44B SPOT									0.00	0	0
Total For NBK44B									0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.71500	104.71896	10.71500	104.68926			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	0.00000			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.75000	103.80144	10.75000	103.77191			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED14 On 29/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.45000	8.45000	8.45000	8.45000			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	0.00000			0.00	0	12,104,900
Total NED16 SPOT									0.00	0	12,104,900
Total For NED16									0.00	0	12,104,900
NED17 On 14/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	0.00000			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	0.00000			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			10.24500	103.74528	10.24500	103.71711		62,084,700,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT								62,084,700,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20								62,084,700,000,000.00	6,060,000,000	3,030,000,000	
NEDT1 On 21/05/2021 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total NEDT1B 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 NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	550,000,000
Total NGL05 SPOT										0.00	0	550,000,000
Total For NGL05										0.00	0	550,000,000
NGLT1/ On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				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	104.27794	13.50000	104.24093				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NHM00 On 18/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM005 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 NHM005									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.69500	3.69500	3.69500	3.69500			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			4.47000	4.47000	4.47000	4.47000			0.00	0	0
Total NI29 SPOT									0.00	0	0
Total For NI29									0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.41000	4.41000	4.41000	4.41000			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			3.80000	3.80000	3.80000	3.80000			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			4.19000	4.19000	4.19000	4.19000			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.33000	4.33000	4.33000	4.33000			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.64000	162.37377	4.64000	162.33322			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			4.56000	76.27409	4.56000	76.25527			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			8.69500	102.23767	8.69500	102.21403			0.00	0	226,894,400
Total NMP20N SPOT									0.00	0	226,894,400
Total For NMP20N									0.00	0	226,894,400
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	0.00000			0.00	0	0
Total NN02 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 NN02										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.32500	9.32500	9.32500	9.32500				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.52500	9.52500	9.52500	9.52500				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	0.00000				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	0.00000				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.72500	9.72500	9.72500	9.72500				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQF1D8 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 NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.93000	104.22294	7.93000	104.20071				0.00	0	4,192,100
Total NRA018 SPOT										0.00	0	4,192,100
Total For NRA018										0.00	0	4,192,100
NRA02: On 31/10/2022 Spot Bond			9.63000	113.08396	9.63000	113.05506				0.00	0	3,277,078,000
Total NRA022 SPOT										0.00	0	3,277,078,000
Total For NRA022										0.00	0	3,277,078,000
NRA02: On 31/05/2023 Spot Bond			4.04500	178.90713	4.04500	178.86534				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			11.42000	108.20564	11.42000	108.17282			144,805,600,000,000.00	12,680,000,000	6,340,000,000	
Total NRA028 SPOT									14,805,600,000,000.00	12,680,000,000	6,340,000,000	
Total For NRA028									14,805,600,000,000.00	12,680,000,000	6,340,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.27643	100.00000	15.24262				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
NTC18 On 27/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC20 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 NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000			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	0.00000			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			9.84500	101.89989	9.84500	101.87329			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	0.00000			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			9.93000	9.93000	9.93000	9.93000		29,790,000,000,000.00	3,000,000,000	1,797,073,700	
Total OML05 SPOT								29,790,000,000,000.00	3,000,000,000	1,797,073,700	
Total For OML05								29,790,000,000,000.00	3,000,000,000	1,797,073,700	
OML06 On 19/03/2022 Spot Bond			10.65500	103.85004	10.65500	103.82076		31,965,000,000,000.00	3,000,000,000	2,108,933,400	
Total OML06 SPOT								31,965,000,000,000.00	3,000,000,000	2,108,933,400	
Total For OML06								31,965,000,000,000.00	3,000,000,000	2,108,933,400	
OML07 On 19/03/2025 Spot Bond			11.37000	103.23336	11.37000	103.20233		22,740,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								22,740,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								22,740,000,000,000.00	2,000,000,000	1,000,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total OML08 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 OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.75500	100.26153	10.75500	100.23299			22,607,010,000,000.00	2,102,000,000	1,589,316,500
Total OML09 SPOT									22,607,010,000,000.00	2,102,000,000	1,589,316,500
Total For OML09									22,607,010,000,000.00	2,102,000,000	1,589,316,500
OML10 On 14/09/2025 Spot Bond			11.37000	99.69528	11.37000	99.66532			21,148,200,000,000.00	1,860,000,000	930,000,000
Total OML10 SPOT									21,148,200,000,000.00	1,860,000,000	930,000,000
Total For OML10									21,148,200,000,000.00	1,860,000,000	930,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
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
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
PBUJ11 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
PBVJ11 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	110.43400	10.00000	110.40500				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	0.00000				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PMM45 On 28/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM45 SPOT										0.00	0	0
Total For PMM45										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM47 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
Total PMM47 SPOT										0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PMM47									0.00	0	3,000,000,000
PMM48 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	13,000,000,000
Total PMM48 SPOT									0.00	0	13,000,000,000
Total For PMM48									0.00	0	13,000,000,000
PPC00: On 31/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.22000	109.51392	9.02000	110.69235			500,708,434,012,000.00	5,043,460,784,600	1,655,719,507,500
Total R186 SPOT									10,708,434,012,000.00	043,460,784,600	655,719,507,500
Total For R186									10,708,434,012,000.00	043,460,784,600	655,719,507,500
R197 On 07/12/2023 Spot Bond			2.85500	297.52496	2.84000	297.66830			115,941,798,385,000.00	40,610,087,000	31,430,790,000
Total R197 SPOT									15,941,798,385,000.00	40,610,087,000	31,430,790,000
Total For R197									15,941,798,385,000.00	40,610,087,000	31,430,790,000
R202 On 07/12/2033 Spot Bond			3.09000	232.14071	3.09000	232.09242			560,541,302,916,000.00	181,404,952,400	252,663,989,100
Total R202 SPOT									10,541,302,916,000.00	181,404,952,400	252,663,989,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202									30,541,302,916,000.00	181,404,952,400	252,663,989,100
R2023 On 28/02/2023 Spot Bond			8.63000	96.93315	8.46000	97.52175			530,269,039,411,000.00	1,220,193,399,700	806,908,743,100
Total R2023 SPOT									30,269,039,411,000.00	220,193,399,700	306,908,743,100
Total For R2023									30,269,039,411,000.00	220,193,399,700	306,908,743,100
R2030 On 31/01/2030 Spot Bond			9.35500	91.43633	9.35500	91.41361			776,052,899,574,500.00	1,472,587,161,900	861,640,575,400
Total R2030 SPOT									6,052,899,574,500.00	472,587,161,900	361,640,575,400
Total For R2030									6,052,899,574,500.00	472,587,161,900	361,640,575,400
R2032 On 31/03/2032 Spot Bond			9.54500	93.85926	9.54500	93.83536			052,245,301,925,500.00	1,891,277,663,900	1,206,963,597,100
Total R2032 SPOT									2,245,301,925,500.00	891,277,663,900	206,963,597,100
Total For R2032									2,245,301,925,500.00	891,277,663,900	206,963,597,100
R2035 On 28/02/2035 Spot Bond			9.67000	93.68036	9.67000	93.65592			112,130,302,450,000.00	942,309,235,000	875,259,792,900
Total R2035 SPOT									12,130,302,450,000.00	942,309,235,000	375,259,792,900
Total For R2035									12,130,302,450,000.00	942,309,235,000	375,259,792,900
R2037 On 31/01/2037 Spot Bond			9.73000	90.42145	9.73000	90.39811			580,180,309,734,000.00	1,087,377,215,800	834,938,287,300
Total R2037 SPOT									30,180,309,734,000.00	087,377,215,800	334,938,287,300
Total For R2037									30,180,309,734,000.00	087,377,215,800	334,938,287,300
R204 On 21/12/2018 Spot Bond			6.88000	101.98160	6.78500	101.99034			9,684,414,592,000.00	1,407,618,400	16,880,843,600
Total R204 SPOT									9,684,414,592,000.00	1,407,618,400	16,880,843,600
Total For R204									9,684,414,592,000.00	1,407,618,400	16,880,843,600
R2040 On 31/01/2040 Spot Bond			9.80500	93.76058	9.80500	93.73619			999,694,081,953,000.00	1,223,834,174,600	629,152,298,100
Total R2040 SPOT									19,694,081,953,000.00	223,834,174,600	529,152,298,100
Total For R2040									19,694,081,953,000.00	223,834,174,600	529,152,298,100
R2044 On 31/01/2044 Spot Bond			9.83000	90.86005	9.83000	90.83636			169,711,185,450,000.00	1,034,558,615,000	1,075,729,881,800
Total R2044 SPOT									39,711,185,450,000.00	034,558,615,000	075,729,881,800
Total For R2044									39,711,185,450,000.00	034,558,615,000	075,729,881,800
R2048 On 28/02/2048 Spot Bond			9.81000	90.00193	9.81000	89.97813			330,110,531,786,000.00	2,582,070,390,600	2,260,209,963,700
Total R2048 SPOT									30,110,531,786,000.00	582,070,390,600	260,209,963,700
Total For R2048									30,110,531,786,000.00	582,070,390,600	260,209,963,700
R207 On 15/01/2020 Spot Bond			7.85000	100.29309	7.69500	100.46737			226,168,041,960,000.00	283,588,285,600	127,716,958,300
Total R207 SPOT									16,168,041,960,000.00	283,588,285,600	127,716,958,300
Total For R207									16,168,041,960,000.00	283,588,285,600	127,716,958,300
R208 On 31/03/2021 Spot Bond			8.13500	99.79662	7.98500	100.11011			543,408,975,631,000.00	1,541,906,450,600	761,185,578,500
Total R208 SPOT									13,408,975,631,000.00	541,906,450,600	761,185,578,500
Total For R208									13,408,975,631,000.00	541,906,450,600	761,185,578,500
R209 On 31/03/2036 Spot Bond			9.90000	72.61036	9.69000	73.94167			852,550,533,620,000.00	2,914,399,043,800	1,565,246,179,000
Total R209 SPOT									2,550,533,620,000.00	914,399,043,800	565,246,179,000

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 R209									2,550,533,620,000.00	914,399,043,800	565,246,179,000
R210 On 31/03/2028 Spot Bond			3.07000	184.66885	3.08000	184.47773			20,949,954,458,000.00	6,824,089,400	33,206,772,831
Total R210 SPOT									20,949,954,458,000.00	6,824,089,400	33,206,772,831
Total For R210									20,949,954,458,000.00	6,824,089,400	33,206,772,831
R212 On 31/01/2022 Spot Bond			2.72000	153.72208	2.72000	153.69169			120,968,959,040,000.00	44,473,882,000	65,422,423,700
Total R212 SPOT									120,968,959,040,000.00	44,473,882,000	65,422,423,700
Total For R212									120,968,959,040,000.00	44,473,882,000	65,422,423,700
R213 On 28/02/2031 Spot Bond			9.70000	80.83172	9.50000	82.05867			508,533,963,930,000.00	1,083,354,016,900	524,146,726,700
Total R213 SPOT									508,533,963,930,000.00	1,083,354,016,900	524,146,726,700
Total For R213									508,533,963,930,000.00	1,083,354,016,900	524,146,726,700
R214 On 28/02/2041 Spot Bond			9.78000	70.50515	9.78000	70.48655			710,145,047,868,000.00	686,108,900,600	911,121,849,900
Total R214 SPOT									710,145,047,868,000.00	686,108,900,600	911,121,849,900
Total For R214									710,145,047,868,000.00	686,108,900,600	911,121,849,900
RCG01 On 24/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I 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
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I 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
RDF06I 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
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RDFB0 On 27/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFB08 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 RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
RDFC4 On 04/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC43 SPOT										0.00	0	0
Total For RDFC43										0.00	0	0
RDFC4 On 28/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC44 SPOT										0.00	0	0
Total For RDFC44										0.00	0	0
REB12 On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB12U SPOT										0.00	0	0
Total For REB12U										0.00	0	0
REB13 On 07/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB13U 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 REB13U									0.00	0	0
REBC0 On 21/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total REBC09 SPOT									0.00	0	0
Total For REBC09									0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RED20: On 05/01/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total RED602 SPOT									0.00	0	0
Total For RED602									0.00	0	0
RED70 On 17/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total RED701 SPOT									0.00	0	0
Total For RED701									0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total RED801 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 RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 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
RES041 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
RES30 On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES421 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.33000	105.22348	9.33000	105.19727				0.00	0	924,955,400
Total RW21 SPOT										0.00	0	924,955,400
Total For RW21										0.00	0	924,955,400
RW23 On 10/12/2023 Spot Bond			10.08500	99.98092	10.08500	99.95404				0.00	0	129,943,400
Total RW23 SPOT										0.00	0	129,943,400
Total For RW23										0.00	0	129,943,400
RW28 On 10/12/2028 Spot Bond			11.16000	96.94922	11.16000	96.92046				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK21 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 SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.80500	105.43143	10.80500	105.40128		43,868,300,000,000.00	4,060,000,000	2,030,000,000	
Total SBK23 SPOT								13,868,300,000,000.00	4,060,000,000	2,030,000,000	
Total For SBK23								13,868,300,000,000.00	4,060,000,000	2,030,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	0.00000			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	0.00000			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			10.53000	108.35310	10.53000	108.32272			0.00	0	0
Total SBK26 SPOT								0.00	0	0	
Total For SBK26								0.00	0	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBN01 SPOT								0.00	0	0	
Total For SBN01								0.00	0	0	
SBS16 On 22/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS16 SPOT								0.00	0	0	
Total For SBS16								0.00	0	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS18 SPOT								0.00	0	0	
Total For SBS18								0.00	0	0	
SBS19 On 23/06/2021 Spot Bond			8.79000	105.46405	8.79000	105.43926			0.00	0	5,734,800
Total SBS19 SPOT								0.00	0	0	5,734,800
Total For SBS19								0.00	0	0	5,734,800
SBS20 On 15/05/2026 Spot Bond			9.95500	103.61406	9.95500	103.58671			0.00	0	4,765,364,400
Total SBS20 SPOT								0.00	0	0	4,765,364,400
Total For SBS20								0.00	0	0	4,765,364,400
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS21 SPOT								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 For SBS21										0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.04000	103.09698	8.04000	103.07489				0.00	0	511,023,300
Total SBS25 SPOT										0.00	0	511,023,300
Total For SBS25										0.00	0	511,023,300
SBS27 On 20/02/2024 Spot Bond			9.40500	103.52301	9.40500	103.49716				0.00	0	1,799,392,200
Total SBS27 SPOT										0.00	0	1,799,392,200
Total For SBS27										0.00	0	1,799,392,200
SBS29 On 12/06/2019 Spot Bond			8.11500	102.46101	8.11500	102.43874				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.08500	92.37338	10.08500	92.34869				0.00	0	1,185,442,000
Total SBS3 SPOT										0.00	0	1,185,442,000
Total For SBS3										0.00	0	1,185,442,000
SBS30 On 12/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.17000	100.09731	10.17000	100.07019				0.00	0	211,175,800
Total SBS31 SPOT										0.00	0	211,175,800
Total For SBS31										0.00	0	211,175,800
SBS33 On 19/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.02000	105.06882	10.02000	105.04091			30,060,000,000,000.00	3,000,000,000	1,500,000,000	
Total SBS34 SPOT									30,060,000,000,000.00	3,000,000,000	1,500,000,000	
Total For SBS34									30,060,000,000,000.00	3,000,000,000	1,500,000,000	
SBS36 On 29/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.56500	100.09402	8.56500	100.07121				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.84500	97.44999	9.84500	97.42454				0.00	0	0
Total SBS38 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 SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.58000	95.35214	10.58000	95.32543			4,232,000,000,000.00	400,000,000	200,000,000
Total SBS39 SPOT									4,232,000,000,000.00	400,000,000	200,000,000
Total For SBS39									4,232,000,000,000.00	400,000,000	200,000,000
SBS4 On 16/11/2021 Spot Bond			9.14500	101.16234	9.14500	101.13776			10,608,200,000,000.00	1,160,000,000	2,328,030,600
Total SBS4 SPOT									10,608,200,000,000.00	1,160,000,000	2,328,030,600
Total For SBS4									10,608,200,000,000.00	1,160,000,000	2,328,030,600
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000			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			9.31500	105.43335	9.31500	105.40727			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.86000	107.32905	9.86000	107.30098			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			10.16000	107.31902	10.16000	107.29013			0.00	0	198,998,300
Total SBS43 SPOT									0.00	0	198,998,300
Total For SBS43									0.00	0	198,998,300
SBS44 On 15/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	0.00000			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			9.33000	105.36072	9.33000	105.33462			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	0.00000			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	0.00000			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000			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			9.56500	100.64559	9.56500	100.62003				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			10.01000	10.01000	10.01000	10.01000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	80,000,000	20,000,000
Total SBS55 SPOT										0.00	80,000,000	20,000,000
Total For SBS55										0.00	80,000,000	20,000,000
SBS56 On 12/06/2022 Spot Bond			9.20500	9.20500	9.20500	9.20500				0.00	0	1,137,663,400
Total SBS56 SPOT										0.00	0	1,137,663,400
Total For SBS56										0.00	0	1,137,663,400
SBS57 On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	25,000,000
Total SBS57 SPOT										0.00	0	25,000,000
Total For SBS57										0.00	0	25,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.85500	284.33969	3.85500	284.27468				0.00	0	0
Total SBSI11 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 SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.39000	4.39000	4.39000	4.39000				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	0.00000				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	5,000,000,000	2,534,000,000
Total SBT201 SPOT										0.00	5,000,000,000	2,534,000,000
Total For SBT201										0.00	5,000,000,000	2,534,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	110.43400	10.00000	110.40500				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SLRA2 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 SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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			10.80500	10.80500	10.80500	10.80500			33,495,500,000,000.00	3,100,000,000	1,550,000,000
Total SNT03 SPOT									33,495,500,000,000.00	3,100,000,000	1,550,000,000

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 SNT03										13,495,500,000,000.00	3,100,000,000	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS040L On 18/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS040U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS040U										0.00	0	0
SS041L On 29/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS041U SPOT										0.00	0	0
Total For SS041U										0.00	0	0
SS042L On 02/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS042U SPOT										0.00	0	0
Total For SS042U										0.00	0	0
SS043L On 04/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS043U SPOT										0.00	0	0
Total For SS043U										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
SS045L On 09/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS045U SPOT										0.00	0	0
Total For SS045U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS047L On 15/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS047U SPOT										0.00	0	0
Total For SS047U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.11000	101.61905	9.11000	101.59431				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			9.50000	96.81428	9.50000	96.78974				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			9.50000	96.81428	9.50000	96.78974				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			4.35500	4.35500	4.35500	4.35500				0.00	0	0
Total SSN011 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 SSN011									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.47000	102.36853	10.47000	102.33999			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.32000	71.62526	11.32000	71.60347			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	9.55000			0.00	0	25,500,000
Total SSN038 SPOT									0.00	0	25,500,000
Total For SSN038									0.00	0	25,500,000
SSN04: On 13/10/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN040 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 SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			9.80500	103.87607	9.80500	103.84890				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			4.13000	104.07482	4.13000	104.05032				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	0.00000				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	0.00000				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04 On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.87500	3.87500	3.87500	3.87500				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	0.00000				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	0.00000				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			7.98200	103.82350	7.98200	103.80129				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	0.00000				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	0.00000				0.00	0	0
Total SSN055 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 SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	0.00000				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
SSN05: On 05/10/2022 Spot Bond			8.40000	102.36656	8.40000	102.35111				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	0.00000				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			4.30000	4.30000	4.30000	4.30000				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			4.01000	4.01000	4.01000	4.01000				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.47000	4.47000	4.47000	4.47000				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			4.34500	4.34500	4.34500	4.34500				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			4.26000	4.26000	4.26000	4.26000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SSN069 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 SSN069										0.00	0	0
SSN07 On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07 On 28/05/2028 Spot Bond			9.65000	9.65000	9.65000	9.65000				0.00	0	0
Total SSN071 SPOT										0.00	0	0
Total For SSN071										0.00	0	0
SSN07 On 04/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN072 SPOT										0.00	0	0
Total For SSN072										0.00	0	0
SSN07 On 15/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07 On 13/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SSN081 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 SSN081										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.99000	98.99032	9.99000	98.96396				0.00	0	5,953,541,600
Total SZ25 SPOT										0.00	0	5,953,541,600
Total For SZ25										0.00	0	5,953,541,600
T12A11 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.29500	100.17195	9.29500	100.14722				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	0.00000				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			9.19500	102.63561	9.19500	102.61054				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	0.00000				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			9.29500	102.24262	9.29500	102.21739				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	0.00000				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			9.24500	101.30745	9.24500	101.28258				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total T14A11 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 T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.33806	8.55000	104.31432				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
T15OM On 21/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total T15OM2 SPOT										0.00	0	0
Total For T15OM2										0.00	0	0
TFS12 On 20/03/2019 Spot Bond					0.00000	0.00000				0.00	0	1,500,000,000
Total TFS123 SPOT										0.00	0	1,500,000,000
Total For TFS123										0.00	0	1,500,000,000
TFS13 On 06/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13 On 27/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS14 On 28/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS14 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14 On 20/03/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14 On 12/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TFS148 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 TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	0.00000				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			9.24500	9.24500	9.24500	9.24500				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	0.00000				0.00	0	0
Total TH12A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.15500	99.83679	9.15500	99.81251				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.26500	99.52300	9.26500	99.49851				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			9.39500	100.29054	9.39500	100.26553				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	0.00000				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			9.28500	101.03953	9.28500	101.01462				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TH13B5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TH14A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH14A3									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.47000	104.66396	9.47000	104.63765			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.28000	102.02277	9.28000	102.00589			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14D2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH14D2									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	9.82000			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	0.00000			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	0.00000			0.00	0	0
Total TH15A5 SPOT									0.00	0	0
Total For TH15A5									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total TH15D2 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 TH15D2										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total TH9A12 SPOT										0.00	0	200,000,000
Total For TH9A12										0.00	0	200,000,000
THE9B: On 18/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.87000	8.87000	8.87000	8.87000				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	42.88405	100.00000	42.80269				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	110.43400	10.00000	110.40500				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	0.00000				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	0.00000				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			9.59500	98.24254	9.59500	98.21711				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			10.10500	97.71588	10.10500	97.68928				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000			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			10.24000	98.88717	10.24000	98.86020			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									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
TN20 On 17/09/2020 Spot Bond			9.13000	102.20547	9.13000	107.41668		796,744,357,464,000.00	87,266,632,800	31,768,512,900	
Total TN20 SPOT								16,744,357,464,000.00	87,266,632,800	31,768,512,900	
Total For TN20								16,744,357,464,000.00	87,266,632,800	31,768,512,900	
TN20/R On 17/09/2020 Spot Bond			100.00000	27.56485	100.00000	32.62844		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	22.57592	100.00000	22.52622		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			9.95500	106.95830	9.95500	106.93006		239,001,631,000,000.00	24,008,200,000	16,303,311,500	
Total TN23 SPOT								19,001,631,000,000.00	24,008,200,000	16,303,311,500	
Total For TN23								19,001,631,000,000.00	24,008,200,000	16,303,311,500	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.54893	100.00000	15.51470		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			10.78000	94.32990	10.78000	94.30299		334,180,000,000,000.00	31,000,000,000	27,368,104,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN25 SPOT									14,180,000,000,000.00	31,000,000,000	27,368,104,700
Total For TN25									14,180,000,000,000.00	31,000,000,000	27,368,104,700
TN25/R On 19/08/2025 Spot Bond			100.00000	10.22946	100.00000	10.20694			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.83500	91.69495	10.83500	91.66867			9,534,800,000,000.00	880,000,000	1,240,368,600
Total TN27 SPOT									9,534,800,000,000.00	880,000,000	1,240,368,600
Total For TN27									9,534,800,000,000.00	880,000,000	1,240,368,600
TN27/R On 14/11/2027 Spot Bond			100.00000	11.54528	100.00000	11.51987			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			11.25500	99.38863	11.25500	99.35890			168,825,000,000,000.00	15,000,000,000	13,280,000,000
Total TN30 SPOT									168,825,000,000,000.00	15,000,000,000	13,280,000,000
Total For TN30									168,825,000,000,000.00	15,000,000,000	13,280,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.45908	8.00000	123.43262			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			11.87000	95.71607	11.87000	95.68593			197,991,600,000,000.00	16,680,000,000	8,340,000,000
Total TN40 SPOT									197,991,600,000,000.00	16,680,000,000	8,340,000,000
Total For TN40									197,991,600,000,000.00	16,680,000,000	8,340,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.41469	10.75000	104.38483			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	110.43400	10.00000	110.40500			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			9.54000	102.48660	9.54000	102.46065			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.54500	102.46735	9.54500	102.44124				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					0.00000	0.00000				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.34500	9.34500	9.34500	9.34500				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	0.00000				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A On 14/11/2022 Spot Bond			9.54500	100.83019	9.54500	100.80100				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A5 SPOT										0.00	0	0
Total For TRA3A5										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 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 TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										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
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TTO01 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC27 On 10/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC273 SPOT										0.00	0	0
Total For TWC273										0.00	0	0
TWC27 On 12/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC274 SPOT										0.00	0	0
Total For TWC274										0.00	0	0
TWC27 On 18/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC275 SPOT										0.00	0	0
Total For TWC275										0.00	0	0
TWC27 On 24/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC276 SPOT										0.00	0	0
Total For TWC276										0.00	0	0
TWC27 On 29/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC277 SPOT										0.00	0	0
Total For TWC277										0.00	0	0
TWC27 On 14/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC278 SPOT										0.00	0	0
Total For TWC278										0.00	0	0
TWC27 On 16/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC279 SPOT										0.00	0	0
Total For TWC279										0.00	0	0
TWC28 On 27/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC280 SPOT										0.00	0	0
Total For TWC280										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.70800	102.28997	9.70800	102.26318				0.00	0	6,777,600
Total UG21 SPOT										0.00	0	6,777,600
Total For UG21										0.00	0	6,777,600
UG26 On 09/03/2026 Spot Bond			10.87000	102.15906	10.87000	102.12967				0.00	0	111,935,400
Total UG26 SPOT										0.00	0	111,935,400
Total For UG26										0.00	0	111,935,400
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC26 On 05/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKC26 SPOT										0.00	0	0
Total For VKC26										0.00	0	0
VKC27 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			520,000,000,000,000.00	15,200,000,000	7,700,000,000	
Total VKC27 SPOT									20,000,000,000,000.00	15,200,000,000	7,700,000,000	
Total For VKC27									20,000,000,000,000.00	15,200,000,000	7,700,000,000	
VKE07 On 08/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	150,000,000
Total VKE12 SPOT										0.00	0	150,000,000
Total For VKE12										0.00	0	150,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total VKE13 SPOT										0.00	0	500,000,000
Total For VKE13										0.00	0	500,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
VR833L On 18/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR833U SPOT										0.00	0	0
Total For VR833U										0.00	0	0
VR834L On 25/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR834U SPOT										0.00	0	0
Total For VR834U										0.00	0	0
VR835L On 26/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR835U SPOT										0.00	0	0
Total For VR835U										0.00	0	0
VR836L On 28/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR836U SPOT										0.00	0	0
Total For VR836U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total WHL01 SPOT										0.00	0	200,000,000
Total For WHL01										0.00	0	200,000,000
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 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.31000	103.64378	7.31000	103.62356				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.28500	103.59838	8.28500	103.57552				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			8.70500	103.17257	8.70500	103.14868				0.00	0	88,413,900
Total WSP5 SPOT										0.00	0	88,413,900
Total For WSP5										0.00	0	88,413,900
WSP5/f On 28/05/2021 Spot Bond			100.00000	21.27082	100.00000	21.22400				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			6.69500	93.24221	6.69500	93.22552				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.24e+017	001,932,403,800	542,793,121,003
Total for SPOT :										2.24e+017	001,932,403,800	542,793,121,003
Total Futures										2.24e+017	001,932,409,736	542,793,959,600
Total Options										16 238 012.80	13,560	66,230
Grand Total:										2.24e+017	001,932,423,296	542,794,025,830